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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:17:01	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Sell
10:17:01	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
11:36:48	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
11:36:48	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					4	40,000	0.00	
14:53:44	I2025	On 04/05/2017		Bond Future	1	78,400,000	0.00 Member	Sell
14:53:44	I2025	On 04/05/2017		Bond Future	1	4,300,000	0.00 Member	Buy
14:58:06	I2025	On 04/05/2017		Bond Future	1	6,800,000	0.00 Member	Buy
14:58:06	I2025	On 04/05/2017		Bond Future	1	40,000,000	0.00 Member	Sell
14:58:06	I2025	On 04/05/2017		Bond Future	1	40,000,000	0.00 Member	Buy
14:58:06	I2025	On 04/05/2017		Bond Future	1	27,300,000	0.00 Member	Buy
14:58:06	I2025	On 04/05/2017		Bond Future	1	40,000,000	0.00 Client	Buy
14:58:06	I2025	On 04/05/2017		Bond Future	1	4,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:58:06	I2025	On 04/05/2017			Bond Future	1	4,300,000	0.00 Client	Buy
14:58:06	I2025	On 04/05/2017			Bond Future	1	6,800,000	0.00 Member	Sell
14:58:06	I2025	On 04/05/2017			Bond Future	1	27,300,000	0.00 Member	Sell
14:58:06	I2025	On 04/05/2017			Bond Future	1	6,800,000	0.00 Client	Buy
14:58:06	I2025	On 04/05/2017			Bond Future	1	27,300,000	0.00 Client	Buy
Total for I2025 Bond Future						13	313,600,000	0.00	
15:47:14	I2046	On 04/05/2017			Bond Future	1	46,000,000	0.00 Member	Sell
15:47:14	I2046	On 04/05/2017			Bond Future	1	46,000,000	0.00 Member	Buy
Total for I2046 Bond Future						2	92,000,000	0.00	
10:21:57	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
10:21:57	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:33:00	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:33:00	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
11:43:38	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Sell
11:43:38	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
11:58:29	R186	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
11:58:29	R186	On 04/05/2017			Bond Future	1	107,600,000	0.00 Member	Sell
12:06:36	R186	On 04/05/2017			Bond Future	1	7,100,000	0.00 Member	Sell
12:06:36	R186	On 04/05/2017			Bond Future	1	59,500,000	0.00 Member	Buy
12:06:36	R186	On 04/05/2017			Bond Future	1	29,700,000	0.00 Client	Buy
12:06:36	R186	On 04/05/2017			Bond Future	1	5,300,000	0.00 Member	Sell
12:06:36	R186	On 04/05/2017			Bond Future	1	59,500,000	0.00 Client	Buy
12:06:36	R186	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Buy
12:06:36	R186	On 04/05/2017			Bond Future	1	5,300,000	0.00 Member	Buy
12:06:36	R186	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
12:06:36	R186	On 04/05/2017			Bond Future	1	59,500,000	0.00 Member	Sell
12:06:36	R186	On 04/05/2017			Bond Future	1	5,300,000	0.00 Client	Buy
12:06:36	R186	On 04/05/2017			Bond Future	1	7,100,000	0.00 Client	Buy
12:06:36	R186	On 04/05/2017			Bond Future	1	29,700,000	0.00 Member	Sell
12:06:36	R186	On 04/05/2017			Bond Future	1	7,100,000	0.00 Member	Buy
12:06:36	R186	On 04/05/2017			Bond Future	1	29,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						22	475,400,000	0.00	
10:33:53	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
10:33:53	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
11:36:03	R2030	On 04/05/2017			Bond Future	1	7,700,000	0.00 Member	Sell
11:36:03	R2030	On 04/05/2017			Bond Future	1	19,400,000	0.00 Member	Buy
15:05:27	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
15:05:27	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
15:06:01	R2030	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
15:06:01	R2030	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:06:01	R2030	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:09:25	R2030	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
15:09:25	R2030	On 04/05/2017			Bond Future	1	10,400,000	0.00 Client	Sell
15:09:25	R2030	On 04/05/2017			Bond Future	1	10,400,000	0.00 Member	Buy
15:09:25	R2030	On 04/05/2017			Bond Future	1	10,400,000	0.00 Member	Sell
15:09:25	R2030	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Sell
15:09:25	R2030	On 04/05/2017			Bond Future	1	7,700,000	0.00 Member	Buy
15:09:25	R2030	On 04/05/2017			Bond Future	1	7,700,000	0.00 Client	Sell
15:09:25	R2030	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
17:16:34	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
17:16:34	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
Total for R2030 Bond Future						19	78,800,000	0.00	
Grand Total for all Instruments						60	959,840,000	0.00	