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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:00:51	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
16:00:51	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Buy
16:12:06	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Sell
16:12:06	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Sell
16:12:06	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
16:12:06	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
16:12:06	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					7	80,000	0.00	
16:30:41	IGOV	On 04/05/2017		Index Future	1	10,000	0.00 Member	Buy
16:30:41	IGOV	On 04/05/2017		Index Future	1	10,000	0.00 Member	Sell
16:40:38	IGOV	On 04/05/2017		Index Future	1	10,000	0.00 Member	Sell
16:40:38	IGOV	On 04/05/2017		Index Future	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for IGOV Index Future						4	40,000	0.00	
8:04:25	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
8:04:25	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Sell
8:48:22	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
8:48:22	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
10:34:39	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
10:34:39	R186	On 04/05/2017			Bond Future	1	1,100,000	0.00 Client	Sell
10:39:51	R186	On 04/05/2017			Bond Future	1	150,000,000	0.00 Member	Sell
10:39:51	R186	On 04/05/2017			Bond Future	1	150,000,000	0.00 Member	Buy
10:42:38	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Sell
10:42:38	R186	On 04/05/2017			Bond Future	1	150,000,000	0.00 Member	Buy
11:18:44	R186	On 04/05/2017			Bond Future	1	20,400,000	0.00 Member	Sell
11:18:44	R186	On 04/05/2017			Bond Future	1	20,400,000	0.00 Client	Buy
12:01:14	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
12:01:14	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:38:41	R186	On 04/05/2017			Bond Future	1	108,000,000	0.00 Member	Buy
13:38:41	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
13:54:41	R186	On 04/05/2017			Bond Future	1	5,500,000	0.00 Member	Buy
13:54:41	R186	On 04/05/2017			Bond Future	1	5,500,000	0.00 Client	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	14,500,000	0.00 Member	Buy
13:54:41	R186	On 04/05/2017			Bond Future	1	14,500,000	0.00 Member	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
13:54:41	R186	On 04/05/2017			Bond Future	1	14,500,000	0.00 Client	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
13:54:41	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	7,400,000	0.00 Member	Buy
13:54:41	R186	On 04/05/2017			Bond Future	1	7,400,000	0.00 Member	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	5,500,000	0.00 Member	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	2,700,000	0.00 Member	Buy
13:54:41	R186	On 04/05/2017			Bond Future	1	55,500,000	0.00 Member	Buy
13:54:41	R186	On 04/05/2017			Bond Future	1	55,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	7,400,000	0.00 Client	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	55,500,000	0.00 Client	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	2,700,000	0.00 Client	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	2,700,000	0.00 Member	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Sell
13:54:41	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,700,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,700,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,900,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	1,700,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
13:54:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
13:54:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
15:22:58	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
15:22:58	R186	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
15:56:22	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Buy
15:56:22	R186	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Sell
15:56:22	R186	On 04/05/2017			Bond Future	1	105,000,000	0.00 Member	Sell
15:56:22	R186	On 04/05/2017			Bond Future	1	30,000,000	0.00 Client	Sell
15:56:22	R186	On 04/05/2017			Bond Future	1	105,000,000	0.00 Member	Buy
15:56:22	R186	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Buy
15:56:22	R186	On 04/05/2017			Bond Future	1	105,000,000	0.00 Client	Sell
15:56:22	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Client	Sell
16:00:51	R186	On 04/05/2017			Bond Future	1	75,000,000	0.00 Member	Sell
16:00:51	R186	On 04/05/2017			Bond Future	1	75,000,000	0.00 Member	Buy
16:03:15	R186	On 04/05/2017			Bond Future	1	7,500,000	0.00 Member	Sell
16:03:15	R186	On 04/05/2017			Bond Future	1	75,000,000	0.00 Member	Buy
16:10:42	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
16:10:42	R186	On 04/05/2017			Bond Future	1	10,500,000	0.00 Member	Buy
16:18:41	R186	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Sell
16:18:41	R186	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Buy
16:24:18	R186	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Sell
16:24:18	R186	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
16:24:18	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Sell
16:24:18	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
16:24:18	R186	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
16:24:18	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
16:24:18	R186	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
16:24:18	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
16:24:18	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
16:24:18	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Client	Sell
16:24:18	R186	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Sell
16:24:18	R186	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
16:24:18	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Sell
16:24:18	R186	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Buy
16:40:15	R186	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:40:15	R186	On 04/05/2017			Bond Future	1	1,900,000	0.00 Client	Sell
16:42:19	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Client	Sell
16:42:19	R186	On 04/05/2017			Bond Future	1	52,500,000	0.00 Member	Sell
16:42:19	R186	On 04/05/2017			Bond Future	1	52,500,000	0.00 Member	Buy
16:42:19	R186	On 04/05/2017			Bond Future	1	7,500,000	0.00 Client	Sell
16:42:19	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Sell
16:42:19	R186	On 04/05/2017			Bond Future	1	7,500,000	0.00 Member	Buy
16:42:19	R186	On 04/05/2017			Bond Future	1	52,500,000	0.00 Client	Sell
16:42:19	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Buy
Total for R186 Bond Future						114	1,890,800,000	0.00	
15:24:30	R2023	On 04/05/2017			Bond Future	1	201,000,000	0.00 Member	Sell
15:24:30	R2023	On 04/05/2017			Bond Future	1	201,000,000	0.00 Member	Buy
16:48:08	R2023	On 04/05/2017			Bond Future	1	201,000,000	0.00 Member	Buy
16:48:08	R2023	On 04/05/2017			Bond Future	1	8,600,000	0.00 Member	Sell
16:48:08	R2023	On 04/05/2017			Bond Future	1	201,000,000	0.00 Member	Sell
16:48:08	R2023	On 04/05/2017			Bond Future	1	240,000,000	0.00 Member	Buy
17:10:48	R2023	On 04/05/2017			Bond Future	1	16,200,000	0.00 Member	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	15,100,000	0.00 Member	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	164,000,000	0.00 Member	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	8,600,000	0.00 Member	Buy
17:10:48	R2023	On 04/05/2017			Bond Future	1	30,700,000	0.00 Client	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	15,100,000	0.00 Client	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	15,100,000	0.00 Member	Buy
17:10:48	R2023	On 04/05/2017			Bond Future	1	16,200,000	0.00 Client	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	16,200,000	0.00 Member	Buy
17:10:48	R2023	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	30,700,000	0.00 Member	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	164,000,000	0.00 Member	Buy
17:10:48	R2023	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:10:48	R2023	On 04/05/2017			Bond Future	1	4,300,000	0.00 Client	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	30,700,000	0.00 Member	Buy
17:10:48	R2023	On 04/05/2017			Bond Future	1	164,000,000	0.00 Client	Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	8,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:10:48	R2023	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Buy
17:10:48	R2023	On 04/05/2017			Bond Future	1	1,100,000	0.00 Client	Sell
17:16:37	R2023	On 04/05/2017			Bond Future	1	43,100,000	0.00 Member	Sell
17:16:37	R2023	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Buy
17:19:21	R2023	On 04/05/2017			Bond Future	1	26,500,000	0.00 Member	Sell
17:19:21	R2023	On 04/05/2017			Bond Future	1	4,300,000	0.00 Client	Buy
17:19:21	R2023	On 04/05/2017			Bond Future	1	11,200,000	0.00 Client	Buy
17:19:21	R2023	On 04/05/2017			Bond Future	1	26,500,000	0.00 Client	Buy
17:19:21	R2023	On 04/05/2017			Bond Future	1	26,500,000	0.00 Member	Buy
17:19:21	R2023	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Sell
17:19:21	R2023	On 04/05/2017			Bond Future	1	11,200,000	0.00 Member	Buy
17:19:21	R2023	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:19:21	R2023	On 04/05/2017			Bond Future	1	1,100,000	0.00 Client	Buy
17:19:21	R2023	On 04/05/2017			Bond Future	1	11,200,000	0.00 Member	Sell
17:19:21	R2023	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Sell
Total for R2023 Bond Future						39	1,936,400,000	0.00	
8:11:27	R2030	On 04/05/2017			Bond Future	1	50,900,000	0.00 Client	Buy
8:11:27	R2030	On 04/05/2017			Bond Future	1	50,900,000	0.00 Member	Sell
Total for R2030 Bond Future						2	101,800,000	0.00	
15:41:16	R2032	On 04/05/2017			Bond Future	1	26,000,000	0.00 Member	Buy
15:41:16	R2032	On 04/05/2017			Bond Future	1	26,000,000	0.00 Client	Sell
Total for R2032 Bond Future						2	52,000,000	0.00	
9:42:42	R209	On 04/05/2017			Bond Future	1	12,600,000	0.00 Member	Buy
9:42:42	R209	On 04/05/2017			Bond Future	1	12,600,000	0.00 Client	Sell
15:50:18	R209	On 04/05/2017			Bond Future	1	3,600,000	0.00 Member	Buy
15:50:18	R209	On 04/05/2017			Bond Future	1	3,600,000	0.00 Client	Sell
16:29:14	R209	On 04/05/2017			Bond Future	1	3,600,000	0.00 Member	Buy
16:29:14	R209	On 04/05/2017			Bond Future	1	3,600,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				6	39,600,000		0.00
	Grand Total for all Instruments				174	4,020,720,000		0.00