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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:14:36	GOVI	On 03/08/2017		GOVI	1	30,000	0.00 Member	Buy
10:14:36	GOVI	On 03/08/2017		GOVI	1	30,000	0.00 Member	Sell
10:21:44	GOVI	On 03/08/2017		GOVI	1	30,000	0.00 Member	Sell
10:21:44	GOVI	On 03/08/2017		GOVI	1	30,000	0.00 Member	Buy
17:24:29	GOVI	On 03/08/2017		GOVI	1	30,000	0.00 Member	Sell
17:24:29	GOVI	On 03/08/2017		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					6	180,000	0.00	
9:57:07	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Buy
9:57:07	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Sell
10:22:28	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Client	Buy
10:22:28	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Sell
11:10:54	R186	On 03/08/2017		Bond Future	1	118,000,000	0.00 Member	Buy
11:10:54	R186	On 03/08/2017		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:12:33	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
11:12:33	R186	On 03/08/2017			Bond Future	1	60,000,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	10,400,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	7,600,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	5,300,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	10,400,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	7,600,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	5,300,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	2,600,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	3,300,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	5,300,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	10,400,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	7,600,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
14:54:03	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
14:54:03	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Client	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	5,800,000	0.00 Client	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	20,900,000	0.00 Client	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	6,500,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	20,900,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Client	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	10,600,000	0.00 Client	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Member	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	6,500,000	0.00 Member	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	5,800,000	0.00 Member	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	20,900,000	0.00 Member	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	5,800,000	0.00 Member	Buy
14:57:56	R186	On 03/08/2017			Bond Future	1	6,500,000	0.00 Client	Sell
14:57:56	R186	On 03/08/2017			Bond Future	1	5,400,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
14:57:57	R186	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Sell
16:59:17	R186	On 03/08/2017			Bond Future	1	12,400,000	0.00 Member	Sell
16:59:17	R186	On 03/08/2017			Bond Future	1	12,400,000	0.00 Member	Buy
17:10:12	R186	On 03/08/2017			Bond Future	1	12,400,000	0.00 Member	Buy
17:10:12	R186	On 03/08/2017			Bond Future	1	12,400,000	0.00 Client	Sell
17:15:28	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
17:15:28	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
17:19:13	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
17:19:13	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R186 Bond Future						182	881,600,000	0.00	
11:57:58	R2023	On 03/08/2017			Bond Future	1	111,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:57:58	R2023	On 03/08/2017			Bond Future	1	136,300,000	0.00 Member	Buy
14:51:30	R2023	On 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Sell
14:51:30	R2023	On 03/08/2017			Bond Future	1	12,700,000	0.00 Member	Sell
14:51:30	R2023	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:51:30	R2023	On 03/08/2017			Bond Future	1	7,500,000	0.00 Member	Buy
14:51:30	R2023	On 03/08/2017			Bond Future	1	12,700,000	0.00 Member	Buy
14:51:30	R2023	On 03/08/2017			Bond Future	1	7,500,000	0.00 Member	Sell
14:51:30	R2023	On 03/08/2017			Bond Future	1	111,100,000	0.00 Client	Sell
14:51:30	R2023	On 03/08/2017			Bond Future	1	12,700,000	0.00 Client	Sell
14:51:30	R2023	On 03/08/2017			Bond Future	1	7,500,000	0.00 Client	Sell
14:51:30	R2023	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
14:51:30	R2023	On 03/08/2017			Bond Future	1	111,100,000	0.00 Member	Buy
Total for R2023 Bond Future						13	545,200,000	0.00	
13:05:26	R2040	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Buy
13:05:26	R2040	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Sell
14:48:58	R2040	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Buy
14:48:58	R2040	On 03/08/2017			Bond Future	1	3,300,000	0.00 Client	Sell
Total for R2040 Bond Future						4	13,200,000	0.00	
13:10:56	R207	On 03/08/2017			Bond Future	1	26,400,000	0.00 Member	Sell
13:10:56	R207	On 03/08/2017			Bond Future	1	27,400,000	0.00 Member	Buy
14:50:23	R207	On 03/08/2017			Bond Future	1	26,400,000	0.00 Client	Sell
14:50:23	R207	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:50:23	R207	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:50:23	R207	On 03/08/2017			Bond Future	1	26,400,000	0.00 Member	Buy
14:50:23	R207	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R207 Bond Future						7	109,600,000	0.00	
13:10:56	R208	On 03/08/2017			Bond Future	1	24,600,000	0.00 Member	Sell
13:10:56	R208	On 03/08/2017			Bond Future	1	31,200,000	0.00 Member	Buy
14:49:53	R208	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:49:53	R208	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Sell
14:49:53	R208	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Sell
14:49:53	R208	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Buy
14:49:53	R208	On 03/08/2017			Bond Future	1	24,600,000	0.00 Client	Sell
14:49:53	R208	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy
14:49:53	R208	On 03/08/2017			Bond Future	1	24,600,000	0.00 Member	Buy
14:49:53	R208	On 03/08/2017			Bond Future	1	4,500,000	0.00 Client	Sell
Total for R208 Bond Future						10	124,800,000	0.00	
Grand Total for all Instruments						222	1,674,580,000	0.00	