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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:28:41	GOVI	On 03/08/2017		GOVI	1	20,000	0.00 Client	Sell
10:28:41	GOVI	On 03/08/2017		GOVI	1	20,000	0.00 Member	Buy
11:32:48	GOVI	On 03/08/2017		GOVI	1	20,000	0.00 Client	Buy
11:32:48	GOVI	On 03/08/2017		GOVI	1	20,000	0.00 Member	Sell
14:14:10	GOVI	On 03/08/2017		GOVI	1	100,000	0.00 Member	Sell
14:14:10	GOVI	On 03/08/2017		GOVI	1	100,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>280,000</b>	<b>0.00</b>	
17:40:09	IGOV	On 03/08/2017		Index Future	1	170,000	0.00 Client	Buy
17:40:09	IGOV	On 03/08/2017		Index Future	1	170,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>340,000</b>	<b>0.00</b>	
9:07:53	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:07:53	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
9:11:12	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
9:11:12	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
9:12:45	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
9:12:45	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
10:04:44	R186	On 03/08/2017			Bond Future	1	117,800,000	0.00 Member	Buy
10:04:44	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
10:04:44	R186	On 03/08/2017			Bond Future	1	117,800,000	0.00 Member	Sell
10:04:44	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
10:11:45	R186	On 03/08/2017			Bond Future	1	5,700,000	0.00 Member	Sell
10:11:45	R186	On 03/08/2017			Bond Future	1	5,700,000	0.00 Member	Buy
10:15:14	R186	On 03/08/2017			Bond Future	1	5,700,000	0.00 Member	Sell
10:15:14	R186	On 03/08/2017			Bond Future	1	5,700,000	0.00 Member	Buy
10:50:05	R186	On 03/08/2017			Bond Future	1	5,700,000	0.00 Client	Sell
10:50:05	R186	On 03/08/2017			Bond Future	1	5,700,000	0.00 Member	Buy
12:16:41	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:16:41	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:07:08	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
13:07:08	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
13:31:44	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:31:44	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:31:44	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
13:31:44	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Buy
13:31:44	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:44:01	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
13:44:01	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:08:17	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
14:08:17	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
14:08:17	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
14:08:17	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
14:08:17	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
14:08:17	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
14:41:14	R186	On 03/08/2017			Bond Future	1	117,800,000	0.00 Client	Buy
14:41:14	R186	On 03/08/2017			Bond Future	1	117,800,000	0.00 Member	Sell
15:59:28	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
15:59:28	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:09:30	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
16:09:30	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
16:09:30	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
16:09:30	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
16:09:30	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
16:15:47	R186	On 03/08/2017			Bond Future	1	71,900,000	0.00 Member	Buy
16:15:47	R186	On 03/08/2017			Bond Future	1	71,900,000	0.00 Member	Sell
16:19:41	R186	On 03/08/2017			Bond Future	1	71,900,000	0.00 Client	Buy
16:19:41	R186	On 03/08/2017			Bond Future	1	71,900,000	0.00 Member	Sell
16:40:20	R186	On 03/08/2017			Bond Future	1	203,700,000	0.00 Member	Buy
16:40:20	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	61,600,000	0.00 Member	Buy
16:54:18	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	8,600,000	0.00 Member	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Client	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	10,700,000	0.00 Member	Buy
16:54:18	R186	On 03/08/2017			Bond Future	1	8,600,000	0.00 Member	Buy
16:54:18	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	10,700,000	0.00 Client	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	90,500,000	0.00 Client	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
16:54:18	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	13,800,000	0.00 Member	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	10,700,000	0.00 Member	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	90,500,000	0.00 Member	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	61,600,000	0.00 Member	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	61,600,000	0.00 Client	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	13,800,000	0.00 Client	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	90,500,000	0.00 Member	Buy
16:54:18	R186	On 03/08/2017			Bond Future	1	13,800,000	0.00 Member	Buy
16:54:18	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
16:54:18	R186	On 03/08/2017			Bond Future	1	8,600,000	0.00 Client	Sell
16:54:18	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>71</b>	<b>1,675,400,000</b>	<b>0.00</b>	
12:44:07	R204	On 03/08/2017			Bond Future	1	5,200,000	0.00 Member	Sell
12:44:07	R204	On 03/08/2017			Bond Future	1	11,900,000	0.00 Member	Buy
12:44:07	R204	On 03/08/2017			Bond Future	1	11,900,000	0.00 Member	Buy
12:44:07	R204	On 03/08/2017			Bond Future	1	11,900,000	0.00 Member	Sell
16:18:00	R204	On 03/08/2017			Bond Future	1	5,200,000	0.00 Member	Buy
16:18:00	R204	On 03/08/2017			Bond Future	1	6,700,000	0.00 Client	Sell
16:18:00	R204	On 03/08/2017			Bond Future	1	5,200,000	0.00 Client	Sell
16:18:00	R204	On 03/08/2017			Bond Future	1	6,700,000	0.00 Member	Buy
16:18:00	R204	On 03/08/2017			Bond Future	1	6,700,000	0.00 Member	Sell
16:18:10	R204	On 03/08/2017			Bond Future	1	11,900,000	0.00 Member	Sell
16:18:10	R204	On 03/08/2017			Bond Future	1	11,900,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>11</b>	<b>95,200,000</b>	<b>0.00</b>	
17:26:24	R208	On 03/08/2017			Bond Future	1	65,600,000	0.00 Member	Sell
17:26:24	R208	On 03/08/2017			Bond Future	1	208,500,000	0.00 Member	Buy
17:29:56	R208	On 03/08/2017			Bond Future	1	141,600,000	0.00 Member	Buy
17:29:56	R208	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:29:56	R208	On 03/08/2017			Bond Future	1	141,600,000	0.00 Member	Sell
17:29:56	R208	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:29:56	R208	On 03/08/2017			Bond Future	1	65,600,000	0.00 Member	Buy
17:29:56	R208	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
17:29:56	R208	On 03/08/2017			Bond Future	1	141,600,000	0.00 Client	Sell
17:29:56	R208	On 03/08/2017			Bond Future	1	65,600,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>10</b>	<b>834,000,000</b>	<b>0.00</b>	
15:53:43	R213	On 03/08/2017			Bond Future	1	3,700,000	0.00 Member	Sell
15:53:43	R213	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Buy
16:18:43	R213	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
16:18:43	R213	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
16:18:43	R213	On 03/08/2017			Bond Future	1	2,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:43	R213	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Buy
16:18:43	R213	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>7</b>	<b>14,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>107</b>	<b>2,620,020,000</b>	<b>0.00</b>	