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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:42	I2033	On 02/02/2017		Bond Future	1	6,000,000	0.00 Member	Sell
11:15:42	I2033	On 02/02/2017		Bond Future	1	6,000,000	0.00 Client	Buy
16:15:53	I2033	On 02/02/2017		Bond Future	1	49,900,000	0.00 Member	Sell
16:15:53	I2033	On 02/02/2017		Bond Future	1	7,500,000	0.00 Member	Buy
16:31:23	I2033	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
16:31:23	I2033	On 02/02/2017		Bond Future	1	37,400,000	0.00 Member	Buy
16:31:23	I2033	On 02/02/2017		Bond Future	1	37,400,000	0.00 Member	Sell
16:31:23	I2033	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Buy
16:31:23	I2033	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
16:31:23	I2033	On 02/02/2017		Bond Future	1	37,400,000	0.00 Client	Buy
16:31:23	I2033	On 02/02/2017		Bond Future	1	7,500,000	0.00 Client	Buy
16:31:23	I2033	On 02/02/2017		Bond Future	1	7,500,000	0.00 Member	Sell
Total for I2033 Bond Future					12	211,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:15:53	I2038	On 02/02/2017			Bond Future	1	16,900,000	0.00 Member	Buy
16:15:53	I2038	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Sell
16:33:05	I2038	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:33:05	I2038	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
16:33:05	I2038	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Sell
16:33:05	I2038	On 02/02/2017			Bond Future	1	12,000,000	0.00 Client	Sell
16:33:05	I2038	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
16:33:05	I2038	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
16:33:05	I2038	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Buy
16:33:05	I2038	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
16:33:05	I2038	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
16:33:05	I2038	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
16:33:05	I2038	On 02/02/2017			Bond Future	1	3,600,000	0.00 Client	Sell
Total for I2038 Bond Future						13	67,600,000	0.00	
16:15:53	I2046	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:15:53	I2046	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
16:33:38	I2046	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Sell
16:33:38	I2046	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Sell
16:33:38	I2046	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
16:33:38	I2046	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
16:33:38	I2046	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
Total for I2046 Bond Future						7	4,000,000	0.00	
11:28:06	I2050	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
11:28:06	I2050	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
16:15:53	I2050	On 02/02/2017			Bond Future	1	16,300,000	0.00 Member	Sell
16:15:53	I2050	On 02/02/2017			Bond Future	1	3,400,000	0.00 Member	Buy
16:23:09	I2050	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
16:23:09	I2050	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Buy
16:23:09	I2050	On 02/02/2017			Bond Future	1	11,700,000	0.00 Client	Buy
16:23:09	I2050	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Sell
16:23:09	I2050	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:23:09	I2050	On 02/02/2017			Bond Future	1	3,400,000	0.00 Client	Buy
16:23:09	I2050	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Buy
16:23:09	I2050	On 02/02/2017			Bond Future	1	3,400,000	0.00 Member	Sell
Total for I2050 Bond Future						12	70,200,000	0.00	
11:28:06	IGOV	On 02/02/2017			Index Future	1	30,000	0.00 Member	Sell
11:28:06	IGOV	On 02/02/2017			Index Future	1	30,000	0.00 Client	Buy
Total for IGOV Index Future						2	60,000	0.00	
11:25:17	R186	On 02/02/2017	9.40	Put	Bond Future	1	1,100,000	0.00 Member	Sell
11:25:17	R186	On 02/02/2017	8.90	Put	Bond Future	1	1,100,000	0.00 Member	Buy
11:25:17	R186	On 02/02/2017	8.43	Call	Bond Future	1	1,100,000	0.00 Member	Sell
11:25:17	R186	On 02/02/2017	8.43	Call	Bond Future	1	1,100,000	0.00 Client	Buy
11:25:17	R186	On 02/02/2017	9.40	Put	Bond Future	1	1,100,000	0.00 Client	Buy
11:25:17	R186	On 02/02/2017	8.90	Put	Bond Future	1	1,100,000	0.00 Client	Sell
11:44:13	R186	On 02/02/2017	8.90	Put	Bond Future	1	1,100,000	0.00 Member	Buy
11:47:16	R186	On 02/02/2017	8.90	Put	Bond Future	1	1,100,000	0.00 Member	Sell
Total for R186 Bond Future						8	8,800,000	0.00	
10:39:35	R202	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Buy
10:39:35	R202	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Sell
11:15:42	R202	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
11:15:42	R202	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
16:15:53	R202	On 02/02/2017			Bond Future	1	16,100,000	0.00 Member	Buy
16:15:53	R202	On 02/02/2017			Bond Future	1	4,200,000	0.00 Member	Sell
16:32:06	R202	On 02/02/2017			Bond Future	1	9,700,000	0.00 Client	Sell
16:32:06	R202	On 02/02/2017			Bond Future	1	2,200,000	0.00 Client	Sell
16:32:06	R202	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Buy
16:32:06	R202	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Sell
16:32:06	R202	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Sell
16:32:06	R202	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Buy
16:32:07	R202	On 02/02/2017			Bond Future	1	4,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:32:07	R202	On 02/02/2017			Bond Future	1	4,200,000	0.00 Member	Buy
Total for R202 Bond Future						14	74,800,000	0.00	
12:08:37	R2030	On 02/02/2017			Bond Future	1	136,600,000	0.00 Member	Buy
12:08:37	R2030	On 02/02/2017			Bond Future	1	23,900,000	0.00 Member	Sell
13:19:30	R2030	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
13:19:30	R2030	On 02/02/2017			Bond Future	1	42,500,000	0.00 Member	Buy
13:19:30	R2030	On 02/02/2017			Bond Future	1	58,200,000	0.00 Member	Sell
13:19:30	R2030	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Sell
13:19:30	R2030	On 02/02/2017			Bond Future	1	42,500,000	0.00 Member	Sell
13:19:30	R2030	On 02/02/2017			Bond Future	1	42,500,000	0.00 Client	Sell
13:19:30	R2030	On 02/02/2017			Bond Future	1	23,900,000	0.00 Member	Buy
13:19:30	R2030	On 02/02/2017			Bond Future	1	23,900,000	0.00 Client	Sell
13:19:30	R2030	On 02/02/2017			Bond Future	1	58,200,000	0.00 Member	Buy
13:19:30	R2030	On 02/02/2017			Bond Future	1	58,200,000	0.00 Client	Sell
13:19:30	R2030	On 02/02/2017			Bond Future	1	12,000,000	0.00 Client	Sell
Total for R2030 Bond Future						13	546,400,000	0.00	
16:44:37	R209	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
16:44:37	R209	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Buy
16:50:03	R209	On 02/02/2017			Bond Future	1	3,500,000	0.00 Member	Sell
16:50:03	R209	On 02/02/2017			Bond Future	1	3,500,000	0.00 Client	Buy
Total for R209 Bond Future						4	9,800,000	0.00	
Grand Total for all Instruments						85	993,260,000	0.00	