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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/08/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:17:47	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Client	Sell
14:17:47	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					2	40,000	0.00	
16:36:18	I2050	On 02/11/2017		Bond Future	1	100,000	0.00 Member	Buy
16:36:18	I2050	On 02/11/2017		Bond Future	1	100,000	0.00 Client	Sell
Total for I2050 Bond Future					2	200,000	0.00	
15:06:04	R186	On 02/11/2017		Bond Future	1	12,600,000	0.00 Member	Buy
15:06:04	R186	On 02/11/2017		Bond Future	1	12,600,000	0.00 Member	Sell
16:00:55	R186	On 02/11/2017		Bond Future	1	320,000,000	0.00 Member	Buy
16:00:55	R186	On 02/11/2017		Bond Future	1	4,000,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017		Bond Future	1	5,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	5,200,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	12,300,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	11,800,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	12,300,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	9,700,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	9,700,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	87,700,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	20,600,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	107,500,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	5,600,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	20,600,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	5,600,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	12,300,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	16,400,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	107,500,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	87,700,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	7,900,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	7,900,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	16,400,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	11,800,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	9,700,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	11,800,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	7,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	5,200,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	16,400,000	0.00 Member	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	87,700,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	107,500,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	5,600,000	0.00 Member	Buy
16:38:40	R186	On 02/11/2017			Bond Future	1	5,300,000	0.00 Client	Sell
16:38:40	R186	On 02/11/2017			Bond Future	1	20,600,000	0.00 Client	Sell
17:14:42	R186	On 02/11/2017			Bond Future	1	12,600,000	0.00 Member	Buy
17:14:42	R186	On 02/11/2017			Bond Future	1	12,600,000	0.00 Client	Sell
Total for R186 Bond Future						53	1,330,400,000	0.00	
13:34:51	R2030	On 02/11/2017			Bond Future	1	327,600,000	0.00 Member	Buy
13:34:51	R2030	On 02/11/2017			Bond Future	1	97,000,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	33,700,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	15,500,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	22,500,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	33,700,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	43,000,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	43,000,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	11,300,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	11,600,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	1,500,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	11,300,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	58,000,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	58,000,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	97,000,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	11,600,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	11,300,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	5,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	43,000,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	58,000,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	2,400,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	6,600,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	11,000,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	22,500,000	0.00 Client	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	22,500,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	6,600,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	11,000,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	11,000,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	97,000,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	33,700,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	15,500,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	6,600,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Buy
14:22:40	R2030	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	11,600,000	0.00 Member	Sell
14:22:40	R2030	On 02/11/2017			Bond Future	1	15,500,000	0.00 Member	Sell
Total for R2030 Bond Future						46	1,310,400,000	0.00	
13:34:51	R204	On 02/11/2017			Bond Future	1	292,900,000	0.00 Member	Sell
13:34:51	R204	On 02/11/2017			Bond Future	1	87,000,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	18,500,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	18,500,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	30,200,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	39,000,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	10,200,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	10,300,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	14,000,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	10,200,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	5,300,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	39,000,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	52,000,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	18,500,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	30,200,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	14,000,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	52,000,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	52,000,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	10,300,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	10,200,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	39,000,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	10,300,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	14,000,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	6,000,000	0.00 Client	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	30,200,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
13:59:20	R204	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	87,000,000	0.00 Member	Sell
13:59:20	R204	On 02/11/2017			Bond Future	1	87,000,000	0.00 Client	Buy
Total for R204 Bond Future						46	1,171,600,000	0.00	
16:39:20	R2048	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
16:39:20	R2048	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Sell
Total for R2048 Bond Future						2	200,000	0.00	
13:24:24	R209	On 02/11/2017	9.33	Call	Bond Future	1	20,000,000	0.00 Member	Sell
13:24:24	R209	On 02/11/2017	9.33	Call	Bond Future	1	20,000,000	0.00 Member	Buy
13:24:52	R209	On 02/11/2017	9.88	Put	Bond Future	1	20,000,000	0.00 Member	Sell
13:24:52	R209	On 02/11/2017	9.88	Put	Bond Future	1	20,000,000	0.00 Member	Buy
13:25:26	R209	On 02/11/2017	9.58	Put	Bond Future	1	20,000,000	0.00 Member	Buy
13:25:26	R209	On 02/11/2017	9.58	Put	Bond Future	1	20,000,000	0.00 Member	Sell
Total for R209 Bond Future						6	120,000,000	0.00	
13:02:10	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
13:02:10	R212	On 02/11/2017			Bond Future	1	104,700,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	2,600,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	4,200,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	12,400,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	2,600,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	30,400,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	2,900,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	2,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	2,600,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	30,400,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	30,400,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	14,300,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	12,500,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	4,200,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	14,300,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	12,500,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	2,900,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	2,800,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	4,200,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	4,200,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	4,200,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	14,300,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	12,500,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	12,400,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	4,200,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	3,800,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
13:40:30	R212	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
13:40:30	R212	On 02/11/2017			Bond Future	1	12,400,000	0.00 Member	Sell
Total for R212 Bond Future						58	418,800,000	0.00	
Grand Total for all Instruments						215	4,351,640,000	0.00	