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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:01:37	I2050	On 02/11/2017		Bond Future	1	20,400,000	0.00 Member	Sell
14:01:37	I2050	On 02/11/2017		Bond Future	1	12,700,000	0.00 Member	Buy
15:41:15	I2050	On 02/11/2017		Bond Future	1	12,700,000	0.00 Client	Buy
15:41:15	I2050	On 02/11/2017		Bond Future	1	700,000	0.00 Member	Sell
15:41:15	I2050	On 02/11/2017		Bond Future	1	2,000,000	0.00 Member	Sell
15:41:15	I2050	On 02/11/2017		Bond Future	1	200,000	0.00 Client	Buy
15:41:15	I2050	On 02/11/2017		Bond Future	1	2,000,000	0.00 Client	Buy
15:41:15	I2050	On 02/11/2017		Bond Future	1	500,000	0.00 Member	Sell
15:41:15	I2050	On 02/11/2017		Bond Future	1	200,000	0.00 Client	Buy
15:41:15	I2050	On 02/11/2017		Bond Future	1	100,000	0.00 Member	Sell
15:41:15	I2050	On 02/11/2017		Bond Future	1	200,000	0.00 Member	Sell
15:41:15	I2050	On 02/11/2017		Bond Future	1	700,000	0.00 Client	Buy
15:41:15	I2050	On 02/11/2017		Bond Future	1	12,700,000	0.00 Member	Sell
15:41:15	I2050	On 02/11/2017		Bond Future	1	100,000	0.00 Client	Buy
15:41:15	I2050	On 02/11/2017		Bond Future	1	500,000	0.00 Member	Buy
15:41:15	I2050	On 02/11/2017		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
Total for R186 Bond Future						17	1,043,600,000	0.00	
14:01:37	R202	On 02/11/2017			Bond Future	1	12,500,000	0.00 Member	Sell
14:01:37	R202	On 02/11/2017			Bond Future	1	8,700,000	0.00 Member	Buy
15:42:56	R202	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
15:42:56	R202	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
15:42:56	R202	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Buy
15:42:56	R202	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
15:42:56	R202	On 02/11/2017			Bond Future	1	8,700,000	0.00 Member	Sell
15:42:56	R202	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
15:42:56	R202	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Buy
15:42:56	R202	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
15:42:56	R202	On 02/11/2017			Bond Future	1	8,700,000	0.00 Client	Buy
15:42:56	R202	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Sell
15:42:56	R202	On 02/11/2017			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R202 Bond Future						13	50,000,000	0.00	
15:32:07	R2030	On 02/11/2017			Bond Future	1	90,000,000	0.00 Member	Buy
15:32:07	R2030	On 02/11/2017			Bond Future	1	72,000,000	0.00 Member	Sell
15:43:45	R2030	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Sell
15:43:45	R2030	On 02/11/2017			Bond Future	1	18,000,000	0.00 Client	Sell
15:43:45	R2030	On 02/11/2017			Bond Future	1	72,000,000	0.00 Client	Sell
15:43:45	R2030	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Buy
15:43:45	R2030	On 02/11/2017			Bond Future	1	72,000,000	0.00 Member	Buy
Total for R2030 Bond Future						7	360,000,000	0.00	
15:39:17	R2040	On 02/11/2017			Bond Future	1	76,000,000	0.00 Member	Sell
15:39:17	R2040	On 02/11/2017			Bond Future	1	94,000,000	0.00 Member	Buy
15:47:34	R2040	On 02/11/2017			Bond Future	1	18,000,000	0.00 Client	Sell
15:47:34	R2040	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Sell
15:47:34	R2040	On 02/11/2017			Bond Future	1	76,000,000	0.00 Member	Buy
15:47:34	R2040	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:47:34	R2040	On 02/11/2017			Bond Future	1	76,000,000	0.00 Client	Sell
Total for R2040 Bond Future						7	376,000,000	0.00	
15:32:00	R2048	On 02/11/2017			Bond Future	1	98,000,000	0.00 Member	Buy
15:32:00	R2048	On 02/11/2017			Bond Future	1	79,000,000	0.00 Member	Sell
15:50:37	R2048	On 02/11/2017			Bond Future	1	19,000,000	0.00 Member	Sell
15:50:37	R2048	On 02/11/2017			Bond Future	1	19,000,000	0.00 Client	Sell
15:50:37	R2048	On 02/11/2017			Bond Future	1	79,000,000	0.00 Client	Sell
15:50:37	R2048	On 02/11/2017			Bond Future	1	19,000,000	0.00 Member	Buy
15:50:37	R2048	On 02/11/2017			Bond Future	1	79,000,000	0.00 Member	Buy
Total for R2048 Bond Future						7	392,000,000	0.00	
17:17:12	R209	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
17:17:12	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:46:14	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:46:14	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Sell
17:46:14	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Sell
17:46:14	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:46:14	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R209 Bond Future						7	16,000,000	0.00	
14:01:37	R212	On 02/11/2017			Bond Future	1	23,600,000	0.00 Member	Buy
14:01:37	R212	On 02/11/2017			Bond Future	1	8,200,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	6,000,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
15:46:19	R212	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
15:46:19	R212	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
15:46:20	R212	On 02/11/2017			Bond Future	1	8,200,000	0.00 Client	Sell
15:46:20	R212	On 02/11/2017			Bond Future	1	8,200,000	0.00 Member	Buy
Total for R212 Bond Future						43	94,400,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					132	2,413,600,000		0.00
