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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:59	I2050	On 01/02/2018		Bond Future	1	1,200,000	0.00 Member	Sell
11:23:59	I2050	On 01/02/2018		Bond Future	1	1,200,000	0.00 Member	Buy
17:12:34	I2050	On 01/02/2018		Bond Future	1	1,200,000	0.00 Client	Buy
17:12:34	I2050	On 01/02/2018		Bond Future	1	1,200,000	0.00 Member	Sell
Total for I2050 Bond Future					4	4,800,000	0.00	
11:01:44	R186	On 01/02/2018		Bond Future	1	71,700,000	0.00 Member	Sell
11:01:44	R186	On 01/02/2018		Bond Future	1	2,300,000	0.00 Member	Buy
11:01:44	R186	On 01/02/2018		Bond Future	1	2,300,000	0.00 Member	Sell
11:01:44	R186	On 01/02/2018		Bond Future	1	71,300,000	0.00 Member	Buy
11:40:57	R186	On 01/02/2018		Bond Future	1	3,400,000	0.00 Member	Buy
11:40:57	R186	On 01/02/2018		Bond Future	1	9,900,000	0.00 Member	Sell
12:11:19	R186	On 01/02/2018		Bond Future	1	3,400,000	0.00 Client	Buy
12:11:19	R186	On 01/02/2018		Bond Future	1	3,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:11:19	R186	On 01/02/2018			Bond Future	1	6,500,000	0.00 Member	Buy
12:11:19	R186	On 01/02/2018			Bond Future	1	6,500,000	0.00 Member	Sell
12:11:19	R186	On 01/02/2018			Bond Future	1	6,500,000	0.00 Client	Buy
17:05:17	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
17:05:17	R186	On 01/02/2018			Bond Future	1	750,000,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	11,800,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	16,600,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	3,200,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	504,400,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	61,700,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	61,700,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	38,100,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	17,500,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	3,900,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	38,100,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	24,500,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	24,100,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	15,300,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	504,400,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	61,700,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	3,900,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	11,800,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	9,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	9,700,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	16,600,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	3,200,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	3,900,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	2,400,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	15,300,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	24,100,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	17,500,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	17,500,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	24,500,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	38,100,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	9,700,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	16,600,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	15,300,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	504,400,000	0.00 Member	Sell
17:08:40	R186	On 01/02/2018			Bond Future	1	24,500,000	0.00 Member	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	24,100,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
17:08:40	R186	On 01/02/2018			Bond Future	1	11,800,000	0.00 Client	Buy
17:10:40	R186	On 01/02/2018			Bond Future	1	69,700,000	0.00 Member	Sell
17:10:40	R186	On 01/02/2018			Bond Future	1	69,700,000	0.00 Client	Buy
17:12:11	R186	On 01/02/2018			Bond Future	1	2,300,000	0.00 Client	Sell
17:12:11	R186	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Buy
17:14:06	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:14:06	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:14:06	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:14:06	R186	On 01/02/2018			Bond Future	1	71,300,000	0.00 Member	Sell
17:14:06	R186	On 01/02/2018			Bond Future	1	71,300,000	0.00 Client	Buy
Total for R186 Bond Future						99	3,475,000,000	0.00	
11:52:05	R202	On 01/02/2018			Bond Future	1	84,100,000	0.00 Member	Buy
11:52:05	R202	On 01/02/2018			Bond Future	1	84,100,000	0.00 Member	Sell
Total for R202 Bond Future						2	168,200,000	0.00	
12:18:04	R2023	On 01/02/2018			Bond Future	1	4,900,000	0.00 Member	Buy
12:18:04	R2023	On 01/02/2018			Bond Future	1	4,900,000	0.00 Member	Sell
16:33:25	R2023	On 01/02/2018			Bond Future	1	20,200,000	0.00 Member	Buy
16:33:25	R2023	On 01/02/2018			Bond Future	1	20,200,000	0.00 Member	Sell
17:10:57	R2023	On 01/02/2018			Bond Future	1	4,900,000	0.00 Member	Buy
17:10:57	R2023	On 01/02/2018			Bond Future	1	4,900,000	0.00 Client	Sell
17:14:23	R2023	On 01/02/2018			Bond Future	1	20,200,000	0.00 Client	Buy
17:14:23	R2023	On 01/02/2018			Bond Future	1	20,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						8	100,400,000	0.00	
11:01:44	R2032	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Sell
11:01:44	R2032	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:29:35	R2032	On 01/02/2018			Bond Future	1	13,000,000	0.00 Member	Sell
16:29:35	R2032	On 01/02/2018			Bond Future	1	13,000,000	0.00 Member	Buy
16:32:57	R2032	On 01/02/2018			Bond Future	1	13,000,000	0.00 Member	Sell
16:32:57	R2032	On 01/02/2018			Bond Future	1	13,000,000	0.00 Client	Buy
17:13:04	R2032	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Sell
17:13:04	R2032	On 01/02/2018			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R2032 Bond Future						8	61,200,000	0.00	
12:18:04	R2037	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Sell
12:18:04	R2037	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Buy
17:11:15	R2037	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Sell
17:11:15	R2037	On 01/02/2018			Bond Future	1	4,700,000	0.00 Client	Buy
Total for R2037 Bond Future						4	18,800,000	0.00	
10:22:26	R209	On 01/02/2018			Bond Future	1	25,600,000	0.00 Member	Sell
10:22:26	R209	On 01/02/2018			Bond Future	1	21,900,000	0.00 Member	Buy
10:25:08	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Buy
10:25:08	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Sell
10:25:08	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Client	Buy
10:25:16	R209	On 01/02/2018			Bond Future	1	21,900,000	0.00 Member	Sell
10:25:16	R209	On 01/02/2018			Bond Future	1	21,900,000	0.00 Client	Buy
15:14:10	R209	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell
15:14:10	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
15:32:07	R209	On 01/02/2018			Bond Future	1	3,900,000	0.00 Member	Buy
15:32:07	R209	On 01/02/2018			Bond Future	1	3,900,000	0.00 Client	Buy
15:32:07	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
15:32:07	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
15:32:07	R209	On 01/02/2018			Bond Future	1	3,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						14	120,800,000	0.00	
16:37:44	R213	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:37:44	R213	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
17:10:39	R213	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
17:10:39	R213	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R213 Bond Future						4	6,800,000	0.00	
Grand Total for all Instruments						143	3,956,000,000	0.00	