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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:30	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Client	Sell
16:19:30	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Member	Buy
16:50:13	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Member	Sell
16:50:13	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Client	Buy
Total for ALBI Index Future					4	320,000	0.00	
11:42:04	GOVI	On 02/02/2017		GOVI	1	60,000	0.00 Client	Sell
11:42:04	GOVI	On 02/02/2017		GOVI	1	60,000	0.00 Member	Buy
11:56:47	GOVI	On 02/02/2017		GOVI	1	60,000	0.00 Client	Buy
11:56:47	GOVI	On 02/02/2017		GOVI	1	60,000	0.00 Member	Sell
Total for GOVI GOVI					4	240,000	0.00	
12:12:14	I2025	On 02/02/2017		Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:12:14	I2025	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Buy
12:16:01	I2025	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Sell
12:16:01	I2025	On 02/02/2017			Bond Future	1	2,400,000	0.00 Client	Buy
Total for I2025 Bond Future						4	9,600,000	0.00	
16:26:03	I2033	On 02/02/2017			Bond Future	1	19,600,000	0.00 Member	Sell
16:26:03	I2033	On 02/02/2017			Bond Future	1	19,600,000	0.00 Client	Buy
Total for I2033 Bond Future						2	39,200,000	0.00	
16:26:03	I2038	On 02/02/2017			Bond Future	1	67,100,000	0.00 Member	Sell
16:26:03	I2038	On 02/02/2017			Bond Future	1	67,100,000	0.00 Client	Buy
Total for I2038 Bond Future						2	134,200,000	0.00	
16:26:03	I2046	On 02/02/2017			Bond Future	1	56,300,000	0.00 Member	Sell
16:26:03	I2046	On 02/02/2017			Bond Future	1	56,300,000	0.00 Client	Buy
Total for I2046 Bond Future						2	112,600,000	0.00	
16:38:32	I2050	On 02/02/2017			Bond Future	1	77,900,000	0.00 Member	Sell
16:38:32	I2050	On 02/02/2017			Bond Future	1	77,900,000	0.00 Client	Buy
Total for I2050 Bond Future						2	155,800,000	0.00	
8:05:54	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
8:05:54	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
9:46:38	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
9:46:38	R186	On 02/02/2017			Bond Future	1	45,000,000	0.00 Member	Sell
10:00:13	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
10:00:13	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
10:00:13	R186	On 02/02/2017			Bond Future	1	25,000,000	0.00 Client	Buy
10:00:13	R186	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:00:13	R186	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Sell
10:00:13	R186	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Sell
10:00:13	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
10:00:13	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
10:00:13	R186	On 02/02/2017			Bond Future	1	14,000,000	0.00 Client	Buy
10:00:13	R186	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Buy
10:00:13	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
11:00:35	R186	On 02/02/2017			Bond Future	1	30,700,000	0.00 Member	Buy
11:00:35	R186	On 02/02/2017			Bond Future	1	30,700,000	0.00 Member	Sell
11:30:35	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
11:30:35	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Buy
11:40:56	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
11:40:56	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Client	Buy
12:03:50	R186	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Buy
12:03:50	R186	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Sell
12:06:47	R186	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
12:07:12	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
12:07:12	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
12:09:24	R186	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Buy
12:09:24	R186	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
12:57:25	R186	On 02/02/2017			Bond Future	1	2,600,000	0.00 Client	Buy
12:57:25	R186	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Sell
13:44:57	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
13:44:57	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
13:44:57	R186	On 02/02/2017			Bond Future	1	850,000,000	0.00 Member	Sell
13:44:57	R186	On 02/02/2017			Bond Future	1	850,000,000	0.00 Member	Buy
14:02:44	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
14:02:44	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
14:03:28	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
14:03:28	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:10:09	R186	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Buy
14:10:09	R186	On 02/02/2017			Bond Future	1	850,000,000	0.00 Member	Sell
15:26:32	R186	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
15:26:32	R186	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	33,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	6,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	88,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	99,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	99,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	172,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	172,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	71,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	33,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	71,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	60,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	186,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	88,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	33,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	60,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	172,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	8,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	99,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	186,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	38,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	81,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	81,000,000	0.00 Member	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	81,000,000	0.00 Client	Buy
16:01:41	R186	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	38,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	71,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	60,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	186,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	88,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Sell
16:01:41	R186	On 02/02/2017			Bond Future	1	38,000,000	0.00 Client	Buy
16:01:42	R186	On 02/02/2017			Bond Future	1	8,000,000	0.00 Client	Buy
16:01:42	R186	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	6,900,000	0.00 Member	Sell
16:35:30	R186	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:35:30	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
16:35:30	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Buy
16:35:30	R186	On 02/02/2017			Bond Future	1	2,700,000	0.00 Client	Buy
16:35:30	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:35:30	R186	On 02/02/2017			Bond Future	1	2,400,000	0.00 Client	Buy
16:35:30	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:35:30	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
16:35:30	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
16:35:30	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
16:35:30	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Buy
16:35:30	R186	On 02/02/2017			Bond Future	1	2,700,000	0.00 Member	Sell
16:35:30	R186	On 02/02/2017			Bond Future	1	2,700,000	0.00 Member	Buy
16:35:30	R186	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Buy
16:54:08	R186	On 02/02/2017			Bond Future	1	34,300,000	0.00 Member	Buy
16:54:08	R186	On 02/02/2017			Bond Future	1	34,300,000	0.00 Client	Sell
Total for R186 Bond Future						95	5,610,800,000	0.00	
16:26:03	R202	On 02/02/2017			Bond Future	1	80,000,000	0.00 Member	Sell
16:26:03	R202	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:26:03	R202	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:26:03	R202	On 02/02/2017			Bond Future	1	80,000,000	0.00 Client	Buy
Total for R202 Bond Future						4	162,000,000	0.00	
11:30:35	R2030	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Sell
11:30:35	R2030	On 02/02/2017			Bond Future	1	200,000,000	0.00 Client	Buy
13:37:11	R2030	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
13:46:40	R2030	On 02/02/2017			Bond Future	1	5,700,000	0.00 Member	Sell
14:26:35	R2030	On 02/02/2017			Bond Future	1	700,000	0.00 Client	Buy
14:26:35	R2030	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
14:26:35	R2030	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Buy
14:26:35	R2030	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:26:35	R2030	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
15:15:04	R2030	On 02/02/2017			Bond Future	1	290,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:15:04	R2030	On 02/02/2017			Bond Future	1	290,000,000	0.00 Member	Buy
15:27:45	R2030	On 02/02/2017			Bond Future	1	290,000,000	0.00 Member	Sell
15:27:45	R2030	On 02/02/2017			Bond Future	1	290,000,000	0.00 Client	Buy
Total for R2030 Bond Future						13	1,582,800,000	0.00	
9:46:38	R2032	On 02/02/2017			Bond Future	1	153,000,000	0.00 Member	Buy
9:46:38	R2032	On 02/02/2017			Bond Future	1	153,000,000	0.00 Member	Sell
10:00:36	R2032	On 02/02/2017			Bond Future	1	153,000,000	0.00 Member	Sell
10:00:36	R2032	On 02/02/2017			Bond Future	1	153,000,000	0.00 Client	Buy
Total for R2032 Bond Future						4	612,000,000	0.00	
10:02:05	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
10:02:05	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
12:58:11	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
12:58:11	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
Total for R2037 Bond Future						4	400,000	0.00	
11:30:35	R204	On 02/02/2017			Bond Future	1	8,500,000	0.00 Member	Sell
11:30:35	R204	On 02/02/2017			Bond Future	1	8,500,000	0.00 Member	Buy
11:41:45	R204	On 02/02/2017			Bond Future	1	8,500,000	0.00 Client	Buy
11:41:45	R204	On 02/02/2017			Bond Future	1	8,500,000	0.00 Member	Sell
Total for R204 Bond Future						4	34,000,000	0.00	
12:13:27	R2040	On 02/02/2017			Bond Future	1	11,600,000	0.00 Member	Buy
12:13:27	R2040	On 02/02/2017			Bond Future	1	11,900,000	0.00 Member	Sell
12:18:41	R2040	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
12:18:41	R2040	On 02/02/2017			Bond Future	1	11,600,000	0.00 Client	Buy
12:18:41	R2040	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
12:18:41	R2040	On 02/02/2017			Bond Future	1	11,600,000	0.00 Member	Sell
12:18:41	R2040	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						7	47,600,000	0.00	
12:13:27	R2044	On 02/02/2017			Bond Future	1	46,000,000	0.00 Member	Buy
12:13:27	R2044	On 02/02/2017			Bond Future	1	49,700,000	0.00 Member	Sell
12:19:16	R2044	On 02/02/2017			Bond Future	1	46,000,000	0.00 Member	Sell
12:19:16	R2044	On 02/02/2017			Bond Future	1	46,000,000	0.00 Client	Buy
12:19:16	R2044	On 02/02/2017			Bond Future	1	3,700,000	0.00 Member	Buy
12:19:16	R2044	On 02/02/2017			Bond Future	1	3,700,000	0.00 Client	Buy
12:19:16	R2044	On 02/02/2017			Bond Future	1	3,700,000	0.00 Member	Sell
Total for R2044 Bond Future						7	198,800,000	0.00	
15:20:42	R209	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell
15:20:42	R209	On 02/02/2017			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R209 Bond Future						2	4,200,000	0.00	
Grand Total for all Instruments						160	8,704,560,000	0.00	