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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/04/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:46	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Member	Buy
16:26:46	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Member	Sell
16:34:22	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Member	Sell
16:34:22	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Client	Buy
Total for ALBI Index Future					4	40,000	0.00	
10:23:15	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
10:23:15	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
10:25:22	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
10:25:22	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
10:54:19	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
10:54:19	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for GOVI GOVI						6	60,000	0.00	
12:06:04	I2038	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:06:04	I2038	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:34:00	I2038	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:34:00	I2038	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
Total for I2038 Bond Future						4	8,000,000	0.00	
12:06:04	I2050	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:06:04	I2050	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:34:19	I2050	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
15:34:19	I2050	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
Total for I2050 Bond Future						4	8,000,000	0.00	
15:26:53	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Client	Buy
15:26:53	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Member	Sell
15:33:07	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Client	Sell
15:33:07	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Member	Buy
Total for IGOV Index Future						4	80,000	0.00	
9:34:26	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
9:34:26	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
9:44:36	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Sell
9:44:36	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
14:51:43	R186	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Sell
14:51:43	R186	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Buy
14:55:45	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
14:55:45	R186	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Sell
15:03:12	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Sell
15:03:12	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Buy
15:07:11	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:07:11	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Client	Sell
16:01:14	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Sell
16:01:15	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	53,200,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	21,000,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	10,200,000	0.00 Client	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	17,900,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Client	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	21,000,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	17,900,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	18,100,000	0.00 Client	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	32,700,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	10,200,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	10,200,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	13,300,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	13,300,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	18,100,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	26,600,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	53,200,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	18,100,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	26,600,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	26,600,000	0.00 Client	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	32,700,000	0.00 Member	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	21,000,000	0.00 Client	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	53,200,000	0.00 Client	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
16:35:21	R186	On 04/05/2017			Bond Future	1	5,600,000	0.00 Client	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	13,300,000	0.00 Client	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	17,900,000	0.00 Client	Buy
16:35:21	R186	On 04/05/2017			Bond Future	1	32,700,000	0.00 Client	Buy
16:51:38	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Sell
16:51:38	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Buy
16:53:13	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Buy
16:53:13	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:13:54	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Sell
17:13:54	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Client	Buy
17:14:27	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Client	Sell
17:14:27	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Buy
17:20:15	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Buy
17:20:15	R186	On 04/05/2017			Bond Future	1	29,100,000	0.00 Member	Sell
Total for R186 Bond Future						53	1,705,600,000	0.00	
17:02:23	R204	On 04/05/2017			Bond Future	1	3,700,000	0.00 Member	Sell
17:02:23	R204	On 04/05/2017			Bond Future	1	3,700,000	0.00 Member	Buy
17:11:14	R204	On 04/05/2017			Bond Future	1	3,700,000	0.00 Member	Buy
17:11:14	R204	On 04/05/2017			Bond Future	1	3,700,000	0.00 Client	Sell
Total for R204 Bond Future						4	14,800,000	0.00	
14:40:55	R2040	On 04/05/2017			Bond Future	1	1,700,000	0.00 Member	Buy
14:40:55	R2040	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Sell
15:35:41	R2040	On 04/05/2017			Bond Future	1	1,900,000	0.00 Client	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Sell
15:35:41	R2040	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Sell
15:35:41	R2040	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Sell
15:35:41	R2040	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Sell
15:35:41	R2040	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
15:35:41	R2040	On 04/05/2017			Bond Future	1	1,700,000	0.00 Member	Sell
15:35:41	R2040	On 04/05/2017			Bond Future	1	2,200,000	0.00 Client	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	3,800,000	0.00 Client	Buy
15:35:41	R2040	On 04/05/2017			Bond Future	1	1,700,000	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						19	48,000,000	0.00	
12:38:13	R209	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
12:38:13	R209	On 04/05/2017			Bond Future	1	1,400,000	0.00 Client	Buy
13:52:46	R209	On 02/11/2017			Bond Future	1	76,600,000	0.00 Member	Buy
13:52:46	R209	On 02/11/2017			Bond Future	1	51,300,000	0.00 Member	Sell
14:47:20	R209	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
14:47:20	R209	On 02/11/2017			Bond Future	1	24,800,000	0.00 Member	Sell
14:47:20	R209	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
14:47:20	R209	On 02/11/2017			Bond Future	1	24,800,000	0.00 Member	Buy
14:47:20	R209	On 02/11/2017			Bond Future	1	51,300,000	0.00 Member	Buy
14:47:20	R209	On 02/11/2017			Bond Future	1	24,800,000	0.00 Client	Sell
14:47:20	R209	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
14:47:20	R209	On 02/11/2017			Bond Future	1	51,300,000	0.00 Client	Sell
Total for R209 Bond Future						12	309,200,000	0.00	
Grand Total for all Instruments						110	2,093,780,000	0.00	