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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:31:02	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Client	Buy
10:31:02	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					2	40,000	0.00	
9:21:41	I2050	On 02/11/2017		Bond Future	1	2,400,000	0.00 Member	Sell
9:21:41	I2050	On 02/11/2017		Bond Future	1	1,100,000	0.00 Member	Buy
9:29:57	I2050	On 02/11/2017		Bond Future	1	1,300,000	0.00 Member	Buy
9:29:57	I2050	On 02/11/2017		Bond Future	1	1,100,000	0.00 Member	Sell
9:29:57	I2050	On 02/11/2017		Bond Future	1	1,300,000	0.00 Member	Sell
9:29:57	I2050	On 02/11/2017		Bond Future	1	1,300,000	0.00 Client	Buy
9:29:57	I2050	On 02/11/2017		Bond Future	1	1,100,000	0.00 Client	Buy
15:40:14	I2050	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Sell
15:40:14	I2050	On 02/11/2017		Bond Future	1	3,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						9	15,600,000	0.00	
10:17:30	R2032	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
10:17:30	R2032	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Sell
15:39:31	R2032	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:39:31	R2032	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
15:39:31	R2032	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:39:31	R2032	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Buy
15:39:31	R2032	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2032 Bond Future						7	18,400,000	0.00	
15:14:43	R204	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
15:14:43	R204	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Sell
Total for R204 Bond Future						2	400,000	0.00	
10:17:30	R2048	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
10:17:30	R2048	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
15:14:43	R2048	On 02/11/2017			Bond Future	1	9,600,000	0.00 Member	Sell
15:14:43	R2048	On 02/11/2017			Bond Future	1	8,500,000	0.00 Member	Buy
15:24:28	R2048	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
15:24:28	R2048	On 02/11/2017			Bond Future	1	8,500,000	0.00 Member	Sell
15:24:28	R2048	On 02/11/2017			Bond Future	1	8,500,000	0.00 Client	Buy
15:24:28	R2048	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
15:24:28	R2048	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
15:38:58	R2048	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
15:38:58	R2048	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R2048 Bond Future						11	44,800,000	0.00	
17:19:58	R207	On 02/11/2017			Bond Future	1	90,700,000	0.00 Member	Sell
17:19:58	R207	On 02/11/2017			Bond Future	1	275,400,000	0.00 Member	Buy
17:29:39	R207	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:29:40	R207	On 02/11/2017			Bond Future	1	181,400,000	0.00 Member	Buy
17:29:40	R207	On 02/11/2017			Bond Future	1	181,400,000	0.00 Member	Sell
17:29:40	R207	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
17:29:40	R207	On 02/11/2017			Bond Future	1	181,400,000	0.00 Client	Sell
17:29:40	R207	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Sell
17:29:40	R207	On 02/11/2017			Bond Future	1	90,700,000	0.00 Client	Sell
17:29:40	R207	On 02/11/2017			Bond Future	1	90,700,000	0.00 Member	Buy
Total for R207 Bond Future						10	1,101,600,000	0.00	
10:57:29	R209	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Buy
11:05:05	R209	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Sell
11:08:07	R209	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Sell
11:08:07	R209	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Buy
11:27:48	R209	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Buy
11:27:48	R209	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Sell
12:08:52	R209	On 01/02/2018	9.88	Put	Bond Future	1	12,300,000	0.00 Member	Buy
12:08:52	R209	On 01/02/2018	9.33	Call	Bond Future	1	9,700,000	0.00 Member	Buy
12:08:52	R209	On 01/02/2018	9.33	Call	Bond Future	1	123,000,000	0.00 Member	Sell
12:08:52	R209	On 01/02/2018	9.59	Put	Bond Future	1	9,700,000	0.00 Member	Sell
12:08:52	R209	On 01/02/2018	9.59	Put	Bond Future	1	123,000,000	0.00 Member	Buy
12:08:52	R209	On 01/02/2018	9.33	Call	Bond Future	1	12,300,000	0.00 Member	Buy
12:08:52	R209	On 01/02/2018	9.59	Put	Bond Future	1	12,300,000	0.00 Member	Sell
12:08:52	R209	On 01/02/2018	9.59	Put	Bond Future	1	97,000,000	0.00 Member	Buy
12:08:52	R209	On 01/02/2018	9.33	Call	Bond Future	1	97,000,000	0.00 Member	Sell
12:08:52	R209	On 01/02/2018	9.88	Put	Bond Future	1	123,000,000	0.00 Member	Sell
12:08:52	R209	On 01/02/2018	9.88	Put	Bond Future	1	9,700,000	0.00 Member	Buy
12:08:52	R209	On 01/02/2018	9.88	Put	Bond Future	1	97,000,000	0.00 Member	Sell
12:08:52	R209	On 01/02/2018	9.88	Put	Bond Future	1	12,300,000	0.00 Client	Sell
12:08:52	R209	On 01/02/2018	9.88	Put	Bond Future	1	123,000,000	0.00 Client	Buy
12:08:52	R209	On 01/02/2018	9.59	Put	Bond Future	1	12,300,000	0.00 Client	Buy
12:08:52	R209	On 01/02/2018	9.59	Put	Bond Future	1	123,000,000	0.00 Client	Sell
12:08:52	R209	On 01/02/2018	9.33	Call	Bond Future	1	12,300,000	0.00 Client	Sell
12:08:52	R209	On 01/02/2018	9.33	Call	Bond Future	1	123,000,000	0.00 Client	Buy
12:08:52	R209	On 01/02/2018	9.33	Call	Bond Future	1	9,700,000	0.00 Client	Sell
12:08:52	R209	On 01/02/2018	9.88	Put	Bond Future	1	97,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:52	R209	On 01/02/2018	9.33	Call	Bond Future	1	97,000,000	0.00 Client	Buy
12:08:52	R209	On 01/02/2018	9.59	Put	Bond Future	1	9,700,000	0.00 Client	Buy
12:08:52	R209	On 01/02/2018	9.88	Put	Bond Future	1	9,700,000	0.00 Client	Sell
12:08:52	R209	On 01/02/2018	9.59	Put	Bond Future	1	97,000,000	0.00 Client	Sell
16:18:34	R209	On 01/02/2018	9.88	Put	Bond Future	1	97,000,000	0.00 Member	Sell
16:18:34	R209	On 01/02/2018	9.88	Put	Bond Future	1	97,000,000	0.00 Client	Buy
Total for R209 Bond Future						32	2,846,000,000	0.00	
9:21:41	R212	On 02/11/2017			Bond Future	1	6,500,000	0.00 Member	Sell
9:21:41	R212	On 02/11/2017			Bond Future	1	6,500,000	0.00 Client	Buy
Total for R212 Bond Future						2	13,000,000	0.00	
Grand Total for all Instruments						75	4,039,840,000	0.00	