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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:03:10	IGOV	On 02/02/2017		Index Future	1	10,000	0.00 Client	Sell
16:03:10	IGOV	On 02/02/2017		Index Future	1	10,000	0.00 Client	Buy
Total for IGOV Index Future					2	20,000	0.00	
8:20:22	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Client	Sell
8:20:22	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Member	Buy
10:25:20	R186	On 02/02/2017		Bond Future	1	75,000,000	0.00 Member	Sell
10:25:20	R186	On 02/02/2017		Bond Future	1	75,000,000	0.00 Member	Buy
10:27:31	R186	On 02/02/2017		Bond Future	1	17,600,000	0.00 Member	Sell
10:27:31	R186	On 02/02/2017		Bond Future	1	75,000,000	0.00 Member	Buy
12:12:09	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Member	Sell
12:12:09	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Member	Buy
12:28:48	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Sell
12:28:48	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
12:54:43	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Client	Sell
12:54:43	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Buy
12:54:43	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Sell
12:54:44	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
12:54:44	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Sell
13:38:51	R186	On 02/02/2017			Bond Future	1	68,100,000	0.00 Member	Buy
13:38:51	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
13:51:54	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Sell
13:51:54	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
13:53:27	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:53:27	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	2,700,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	3,700,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	9,400,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	2,700,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	3,700,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	7,500,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	24,900,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	24,900,000	0.00 Member	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	2,700,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	9,400,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	6,000,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	7,500,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	1,300,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	1,300,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	9,400,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	7,500,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	3,700,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:25:19	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Sell
15:25:19	R186	On 02/02/2017			Bond Future	1	24,900,000	0.00 Client	Sell
15:57:23	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Sell
15:57:23	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Buy
16:00:30	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
16:00:30	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	8,700,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Client	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	7,100,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Client	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	17,600,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	4,800,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	4,800,000	0.00 Member	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	7,100,000	0.00 Member	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	7,100,000	0.00 Client	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	17,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	8,700,000	0.00 Member	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	8,700,000	0.00 Client	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Client	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	4,800,000	0.00 Client	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	17,500,000	0.00 Client	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	17,500,000	0.00 Member	Buy
16:35:55	R186	On 02/02/2017			Bond Future	1	17,600,000	0.00 Client	Sell
16:35:55	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	6,400,000	0.00 Member	Buy
16:41:04	R186	On 02/02/2017			Bond Future	1	5,800,000	0.00 Member	Buy
16:41:04	R186	On 02/02/2017			Bond Future	1	4,800,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
16:41:04	R186	On 02/02/2017			Bond Future	1	6,400,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
16:41:04	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Buy
16:41:04	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Buy
16:41:04	R186	On 02/02/2017			Bond Future	1	4,800,000	0.00 Member	Buy
16:41:04	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:41:04	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	4,800,000	0.00 Member	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	5,800,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	6,400,000	0.00 Member	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Member	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	11,700,000	0.00 Member	Sell
16:41:04	R186	On 02/02/2017			Bond Future	1	5,800,000	0.00 Member	Sell
16:48:15	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Buy
16:48:15	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
16:49:11	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Sell
16:51:48	R186	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Sell
16:51:48	R186	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Buy
16:52:29	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
16:53:53	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
16:53:53	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
16:55:13	R186	On 02/02/2017			Bond Future	1	23,500,000	0.00 Member	Sell
16:55:13	R186	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Buy
16:55:26	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
16:55:26	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
17:33:59	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
17:33:59	R186	On 02/02/2017			Bond Future	1	9,500,000	0.00 Member	Sell
17:33:59	R186	On 02/02/2017			Bond Future	1	6,400,000	0.00 Member	Sell
17:33:59	R186	On 02/02/2017			Bond Future	1	6,400,000	0.00 Member	Buy
17:33:59	R186	On 02/02/2017			Bond Future	1	12,900,000	0.00 Member	Sell
17:33:59	R186	On 02/02/2017			Bond Future	1	9,500,000	0.00 Member	Buy
17:33:59	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
17:33:59	R186	On 02/02/2017			Bond Future	1	12,900,000	0.00 Client	Sell
17:33:59	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Sell
17:33:59	R186	On 02/02/2017			Bond Future	1	6,400,000	0.00 Client	Sell
17:33:59	R186	On 02/02/2017			Bond Future	1	9,500,000	0.00 Client	Sell
17:33:59	R186	On 02/02/2017			Bond Future	1	12,900,000	0.00 Member	Buy
17:34:00	R186	On 02/02/2017			Bond Future	1	23,300,000	0.00 Member	Buy
17:34:00	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:34:00	R186	On 02/02/2017			Bond Future	1	23,300,000	0.00 Client	Sell
17:34:00	R186	On 02/02/2017			Bond Future	1	9,300,000	0.00 Member	Buy
17:34:00	R186	On 02/02/2017			Bond Future	1	11,600,000	0.00 Member	Buy
17:34:00	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:34:00	R186	On 02/02/2017			Bond Future	1	23,500,000	0.00 Member	Buy
17:34:00	R186	On 02/02/2017			Bond Future	1	9,300,000	0.00 Client	Sell
17:34:00	R186	On 02/02/2017			Bond Future	1	23,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:34:00	R186	On 02/02/2017			Bond Future	1	11,600,000	0.00 Member	Sell
17:34:00	R186	On 02/02/2017			Bond Future	1	11,600,000	0.00 Client	Sell
17:34:00	R186	On 02/02/2017			Bond Future	1	23,300,000	0.00 Member	Sell
17:34:00	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:34:00	R186	On 02/02/2017			Bond Future	1	9,300,000	0.00 Member	Sell
Total for R186 Bond Future						159	1,857,800,000	0.00	
13:57:14	R2023	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Sell
13:57:14	R2023	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Buy
14:03:39	R2023	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:03:39	R2023	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
14:03:39	R2023	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Buy
14:03:39	R2023	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
14:03:39	R2023	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2023 Bond Future						7	9,600,000	0.00	
16:49:26	R2030	On 02/02/2017			Bond Future	1	22,800,000	0.00 Member	Sell
16:49:26	R2030	On 02/02/2017			Bond Future	1	22,800,000	0.00 Client	Buy
Total for R2030 Bond Future						2	45,600,000	0.00	
13:38:51	R2032	On 02/02/2017			Bond Future	1	58,500,000	0.00 Member	Buy
13:38:51	R2032	On 02/02/2017			Bond Future	1	42,000,000	0.00 Member	Sell
14:03:06	R2032	On 02/02/2017			Bond Future	1	16,500,000	0.00 Member	Buy
14:03:06	R2032	On 02/02/2017			Bond Future	1	16,500,000	0.00 Member	Sell
14:03:06	R2032	On 02/02/2017			Bond Future	1	16,500,000	0.00 Client	Sell
14:03:07	R2032	On 02/02/2017			Bond Future	1	42,000,000	0.00 Member	Buy
14:03:07	R2032	On 02/02/2017			Bond Future	1	42,000,000	0.00 Client	Sell
Total for R2032 Bond Future						7	234,000,000	0.00	
13:38:51	R2044	On 02/02/2017			Bond Future	1	15,700,000	0.00 Member	Buy
13:38:51	R2044	On 02/02/2017			Bond Future	1	15,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:02:10	R2044	On 02/02/2017			Bond Future	1	15,700,000	0.00 Member	Buy
14:02:10	R2044	On 02/02/2017			Bond Future	1	15,700,000	0.00 Client	Sell
Total for R2044 Bond Future						4	62,800,000	0.00	
9:10:06	R209	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
9:10:06	R209	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
13:57:14	R209	On 02/02/2017			Bond Future	1	14,800,000	0.00 Member	Sell
13:57:14	R209	On 02/02/2017			Bond Future	1	11,300,000	0.00 Member	Buy
14:04:24	R209	On 02/02/2017			Bond Future	1	3,500,000	0.00 Client	Buy
14:04:24	R209	On 02/02/2017			Bond Future	1	11,300,000	0.00 Client	Buy
14:04:24	R209	On 02/02/2017			Bond Future	1	3,500,000	0.00 Member	Buy
14:04:24	R209	On 02/02/2017			Bond Future	1	3,500,000	0.00 Member	Sell
14:04:24	R209	On 02/02/2017			Bond Future	1	11,300,000	0.00 Member	Sell
Total for R209 Bond Future						9	61,200,000	0.00	
Grand Total for all Instruments						190	2,271,020,000	0.00	