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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:15:32	R186	On 02/11/2017		Bond Future	1	12,000,000	0.00 Member	Buy
10:15:32	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Member	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Member	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Buy
10:44:27	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Member	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Member	Buy
10:44:27	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Member	Buy
10:44:27	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Buy
10:44:27	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Client	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Client	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Client	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Client	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Client	Sell
10:44:27	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:10:04	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
12:10:04	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
14:23:44	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
14:23:44	R186	On 02/11/2017			Bond Future	1	705,600,000	0.00 Member	Sell
15:44:53	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
15:44:53	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	13,700,000	0.00 Client	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	21,300,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	21,300,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	10,100,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	36,800,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	36,800,000	0.00 Client	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	10,100,000	0.00 Client	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	20,800,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	7,100,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	98,300,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	9,200,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	7,700,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	7,700,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	20,800,000	0.00 Client	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	7,100,000	0.00 Client	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	36,800,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	472,100,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	10,100,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	9,200,000	0.00 Client	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	20,800,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	13,700,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	13,700,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	98,300,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	472,100,000	0.00 Client	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	7,100,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	7,700,000	0.00 Client	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	21,300,000	0.00 Client	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	472,100,000	0.00 Member	Buy
15:54:51	R186	On 02/11/2017			Bond Future	1	9,200,000	0.00 Member	Sell
15:54:51	R186	On 02/11/2017			Bond Future	1	98,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:54:52	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
15:54:52	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Buy
15:54:52	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:54:52	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:54:52	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Buy
15:54:52	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
15:54:52	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Client	Buy
15:54:52	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Buy
15:54:52	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
15:54:52	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Sell
15:54:52	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
15:54:52	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Buy
15:54:52	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
15:54:52	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
Total for R186 Bond Future						66	2,872,400,000	0.00	
15:46:58	R2030	On 02/11/2017			Bond Future	1	46,600,000	0.00 Member	Sell
15:46:58	R2030	On 02/11/2017			Bond Future	1	160,000,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	4,700,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	28,400,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	10,600,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	6,100,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	3,800,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	6,100,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	10,200,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	10,600,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	6,100,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	8,100,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	7,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	28,400,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	9,300,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	7,600,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	46,600,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	10,200,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	6,100,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	9,200,000	0.00 Member	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	9,300,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	7,600,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	9,200,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	9,300,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	28,400,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	10,200,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	46,600,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	10,600,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	6,100,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	3,800,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	6,100,000	0.00 Member	Buy
16:05:33	R2030	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Sell
16:05:33	R2030	On 02/11/2017			Bond Future	1	9,200,000	0.00 Member	Buy
Total for R2030 Bond Future						49	640,000,000	0.00	
12:37:51	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
12:37:51	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
16:49:02	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:49:02	R2035	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	40,000,000	0.00	
16:53:08	R2048	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
16:53:08	R2048	On 02/11/2017			Bond Future	1	488,500,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	303,800,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	47,800,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	42,900,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	47,800,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	47,800,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	42,900,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	42,900,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	11,100,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	7,800,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	13,900,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	11,100,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	23,600,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	17,900,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	13,900,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	23,600,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	23,600,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	303,800,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	17,900,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	303,800,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	17,900,000	0.00 Member	Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	13,900,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	7,800,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	11,100,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	7,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:07	R2048	On 02/11/2017			Bond Future	1	7,800,000	0.00 Member	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	7,800,000	0.00 Client	Buy
17:14:07	R2048	On 02/11/2017			Bond Future	1	7,800,000	0.00 Member	Buy
17:14:08	R2048	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
17:14:08	R2048	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:14:08	R2048	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:14:08	R2048	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
17:14:08	R2048	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
17:14:08	R2048	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Buy
17:14:08	R2048	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
17:14:08	R2048	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
17:14:08	R2048	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Buy
17:14:08	R2048	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:14:08	R2048	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
Total for R2048 Bond Future						46	1,954,000,000	0.00	
15:54:49	R209	On 02/11/2017			Bond Future	1	10,300,000	0.00 Member	Buy
15:54:49	R209	On 02/11/2017			Bond Future	1	10,300,000	0.00 Client	Sell
Total for R209 Bond Future						2	20,600,000	0.00	
Grand Total for all Instruments						167	5,527,000,000	0.00	