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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:42:48	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Client	Buy
8:42:48	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					2	40,000	0.00	
8:19:25	R186	On 02/11/2017		Bond Future	1	1,900,000	0.00 Member	Sell
8:19:25	R186	On 02/11/2017		Bond Future	1	12,400,000	0.00 Member	Buy
8:58:15	R186	On 02/11/2017		Bond Future	1	300,000	0.00 Member	Sell
8:58:15	R186	On 02/11/2017		Bond Future	1	15,600,000	0.00 Member	Buy
9:19:31	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Sell
9:24:59	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Buy
9:37:43	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Client	Sell
9:37:43	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Buy
9:47:14	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Member	Buy
9:47:14	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
10:19:07	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Buy
10:19:07	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
10:19:07	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
10:19:07	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
10:19:07	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
10:19:07	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	2,700,000	0.00 Client	Sell
10:19:07	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Buy
10:19:07	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	2,100,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	2,900,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
10:22:30	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell
10:22:30	R186	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Sell
10:45:52	R186	On 02/11/2017	8.60	Put	Bond Future	1	12,400,000	0.00 Member	Buy
10:45:52	R186	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Buy
10:45:52	R186	On 02/11/2017			Bond Future	1	37,000,000	0.00 Member	Sell
10:45:52	R186	On 02/11/2017	8.60	Put	Bond Future	1	375,000,000	0.00 Member	Sell
10:53:33	R186	On 02/11/2017	8.75	Put	Bond Future	1	12,400,000	0.00 Member	Sell
10:53:33	R186	On 02/11/2017	8.75	Put	Bond Future	1	375,000,000	0.00 Member	Buy
12:43:22	R186	On 02/11/2017			Bond Future	1	86,000,000	0.00 Member	Buy
12:43:22	R186	On 02/11/2017			Bond Future	1	71,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:54:01	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Buy
12:54:01	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Sell
12:54:01	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Client	Sell
12:54:01	R186	On 02/11/2017			Bond Future	1	71,300,000	0.00 Client	Sell
12:54:01	R186	On 02/11/2017			Bond Future	1	71,300,000	0.00 Member	Buy
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	14,900,000	0.00 Client	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	22,300,000	0.00 Member	Buy
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	92,100,000	0.00 Client	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	18,100,000	0.00 Client	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	92,100,000	0.00 Member	Buy
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	22,300,000	0.00 Client	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	215,200,000	0.00 Client	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	215,200,000	0.00 Member	Buy
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	12,400,000	0.00 Client	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	18,100,000	0.00 Member	Buy
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	18,100,000	0.00 Member	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	215,200,000	0.00 Member	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	22,300,000	0.00 Member	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	92,100,000	0.00 Member	Sell
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	12,400,000	0.00 Member	Buy
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	14,900,000	0.00 Member	Buy
13:18:18	R186	On 02/11/2017	8.75	Put	Bond Future	1	14,900,000	0.00 Member	Sell
13:19:43	R186	On 02/11/2017	8.60	Put	Bond Future	1	14,900,000	0.00 Member	Buy
13:19:43	R186	On 02/11/2017	8.60	Put	Bond Future	1	14,900,000	0.00 Member	Sell
13:19:43	R186	On 02/11/2017	8.60	Put	Bond Future	1	14,900,000	0.00 Client	Buy
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	215,200,000	0.00 Client	Buy
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	92,100,000	0.00 Member	Sell
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	12,400,000	0.00 Member	Sell
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	215,200,000	0.00 Member	Sell
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	92,100,000	0.00 Client	Buy
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	12,400,000	0.00 Client	Buy
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	18,100,000	0.00 Member	Buy
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	215,200,000	0.00 Member	Buy
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	22,300,000	0.00 Client	Buy
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	18,100,000	0.00 Member	Sell
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	22,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	18,100,000	0.00 Client	Buy
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	22,300,000	0.00 Member	Buy
13:19:44	R186	On 02/11/2017	8.60	Put	Bond Future	1	92,100,000	0.00 Member	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Sell
13:57:25	R186	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Sell
13:57:25	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Client	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	21,200,000	0.00 Member	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:57:25	R186	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	9,100,000	0.00 Member	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	9,100,000	0.00 Client	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	9,100,000	0.00 Member	Sell
13:57:25	R186	On 02/11/2017			Bond Future	1	21,200,000	0.00 Client	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
13:57:25	R186	On 02/11/2017			Bond Future	1	21,200,000	0.00 Member	Sell
13:57:25	R186	On 02/11/2017			Bond Future	1	1,800,000	0.00 Client	Buy
13:57:25	R186	On 02/11/2017			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R186 Bond Future						138	3,708,000,000	0.00	
12:35:42	R2030	On 02/11/2017			Bond Future	1	88,800,000	0.00 Member	Sell
12:35:42	R2030	On 02/11/2017			Bond Future	1	107,000,000	0.00 Member	Buy
12:51:49	R2030	On 02/11/2017			Bond Future	1	88,800,000	0.00 Client	Sell
12:51:49	R2030	On 02/11/2017			Bond Future	1	18,200,000	0.00 Client	Sell
12:51:49	R2030	On 02/11/2017			Bond Future	1	18,200,000	0.00 Member	Buy
12:51:49	R2030	On 02/11/2017			Bond Future	1	18,200,000	0.00 Member	Sell
12:51:49	R2030	On 02/11/2017			Bond Future	1	88,800,000	0.00 Member	Buy
Total for R2030 Bond Future						7	428,000,000	0.00	
11:23:53	R2032	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
11:23:53	R2032	On 02/11/2017			Bond Future	1	24,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:43:51	R2032	On 02/11/2017			Bond Future	1	13,900,000	0.00 Client	Buy
13:43:51	R2032	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Buy
13:43:51	R2032	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
13:43:51	R2032	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
13:43:51	R2032	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Sell
13:43:51	R2032	On 02/11/2017			Bond Future	1	6,800,000	0.00 Member	Sell
13:43:51	R2032	On 02/11/2017			Bond Future	1	6,800,000	0.00 Client	Buy
13:43:51	R2032	On 02/11/2017			Bond Future	1	6,800,000	0.00 Member	Buy
13:43:51	R2032	On 02/11/2017			Bond Future	1	13,900,000	0.00 Member	Sell
13:43:51	R2032	On 02/11/2017			Bond Future	1	13,900,000	0.00 Member	Buy
13:43:51	R2032	On 02/11/2017			Bond Future	1	3,600,000	0.00 Member	Buy
Total for R2032 Bond Future						13	98,800,000	0.00	
16:01:00	R204	On 02/11/2017			Bond Future	1	10,600,000	0.00 Member	Buy
16:01:00	R204	On 02/11/2017			Bond Future	1	10,600,000	0.00 Client	Sell
Total for R204 Bond Future						2	21,200,000	0.00	
12:43:22	R2040	On 02/11/2017			Bond Future	1	106,000,000	0.00 Member	Buy
12:43:22	R2040	On 02/11/2017			Bond Future	1	88,000,000	0.00 Member	Sell
12:52:46	R2040	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Sell
12:52:46	R2040	On 02/11/2017			Bond Future	1	88,000,000	0.00 Member	Buy
12:52:46	R2040	On 02/11/2017			Bond Future	1	18,000,000	0.00 Client	Sell
12:52:46	R2040	On 02/11/2017			Bond Future	1	88,000,000	0.00 Client	Sell
12:52:46	R2040	On 02/11/2017			Bond Future	1	18,000,000	0.00 Member	Buy
Total for R2040 Bond Future						7	424,000,000	0.00	
11:23:53	R2048	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
11:23:53	R2048	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
12:32:25	R2048	On 02/11/2017			Bond Future	1	110,000,000	0.00 Member	Buy
12:32:25	R2048	On 02/11/2017			Bond Future	1	91,300,000	0.00 Member	Sell
12:51:17	R2048	On 02/11/2017			Bond Future	1	18,700,000	0.00 Member	Sell
12:51:17	R2048	On 02/11/2017			Bond Future	1	91,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:51:17	R2048	On 02/11/2017			Bond Future	1	91,300,000	0.00 Client	Sell
12:51:17	R2048	On 02/11/2017			Bond Future	1	18,700,000	0.00 Member	Buy
12:51:17	R2048	On 02/11/2017			Bond Future	1	18,700,000	0.00 Client	Sell
13:42:25	R2048	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
13:42:25	R2048	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R2048 Bond Future						11	445,200,000	0.00	
Grand Total for all Instruments						180	5,125,240,000	0.00	