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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:05:59	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Member	Buy
11:05:59	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Member	Sell
11:18:48	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Buy
11:18:48	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Member	Sell
12:21:56	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
12:21:56	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
12:21:56	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
12:21:56	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
12:21:56	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Buy
17:33:37	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Member	Buy
17:33:37	GOVI	On 02/11/2017		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					11	160,000	0.00	
12:38:36	I2033	On 02/11/2017		Bond Future	1	5,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:38:36	I2033	On 02/11/2017			Bond Future	1	5,500,000	0.00 Client	Sell
Total for I2033 Bond Future						2	11,000,000	0.00	
12:38:36	I2050	On 02/11/2017			Bond Future	1	14,000,000	0.00 Member	Buy
12:38:36	I2050	On 02/11/2017			Bond Future	1	14,000,000	0.00 Client	Sell
Total for I2050 Bond Future						2	28,000,000	0.00	
9:14:07	R186	On 02/11/2017			Bond Future	1	37,000,000	0.00 Client	Buy
9:14:07	R186	On 02/11/2017			Bond Future	1	37,000,000	0.00 Member	Sell
11:05:59	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
11:05:59	R186	On 02/11/2017			Bond Future	1	30,700,000	0.00 Member	Sell
13:59:12	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:59:12	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	3,900,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	6,100,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	1,200,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	3,100,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	6,100,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	6,100,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Sell
14:29:10	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
14:29:10	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Buy
16:58:30	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
16:58:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
16:58:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
16:58:30	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
16:58:30	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
16:58:30	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
16:58:30	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
16:58:30	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
16:58:30	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
16:58:30	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
16:58:30	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
16:58:30	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:30	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
16:58:30	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:13:55	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
17:13:55	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
17:17:09	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
17:17:09	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
Total for R186 Bond Future						68	204,800,000	0.00	
9:14:07	R2023	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Buy
9:14:07	R2023	On 02/11/2017			Bond Future	1	14,600,000	0.00 Member	Sell
11:05:59	R2023	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
11:05:59	R2023	On 02/11/2017			Bond Future	1	5,600,000	0.00 Member	Sell
12:23:15	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Buy
12:23:15	R2023	On 02/11/2017			Bond Future	1	1,800,000	0.00 Client	Buy
12:23:15	R2023	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:23:15	R2023	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Buy
12:23:15	R2023	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
12:23:15	R2023	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
12:23:15	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
12:23:15	R2023	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
12:23:15	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
12:23:15	R2023	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
12:23:15	R2023	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Sell
15:20:59	R2023	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
15:20:59	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Client	Buy
15:20:59	R2023	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
15:20:59	R2023	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
15:20:59	R2023	On 02/11/2017			Bond Future	1	2,900,000	0.00 Member	Sell
15:20:59	R2023	On 02/11/2017			Bond Future	1	2,900,000	0.00 Client	Buy
15:20:59	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Sell
15:20:59	R2023	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R2023 Bond Future						23	80,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:14:07	R2030	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Buy
9:14:07	R2030	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Sell
15:19:53	R2030	On 02/11/2017			Bond Future	1	2,800,000	0.00 Client	Buy
15:19:53	R2030	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Sell
15:19:53	R2030	On 02/11/2017			Bond Future	1	1,700,000	0.00 Client	Buy
15:19:53	R2030	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Buy
15:19:53	R2030	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R2030 Bond Future						7	18,000,000	0.00	
11:16:18	R2032	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
11:16:18	R2032	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
12:10:57	R2032	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
12:10:57	R2032	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
12:10:57	R2032	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
12:10:57	R2032	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
12:17:30	R2032	On 02/11/2017			Bond Future	1	6,000,000	0.00 Client	Buy
12:17:30	R2032	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
Total for R2032 Bond Future						8	48,000,000	0.00	
11:16:18	R2035	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
11:16:18	R2035	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Sell
12:10:57	R2035	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Sell
12:10:57	R2035	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Sell
12:10:57	R2035	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
12:10:57	R2035	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Buy
12:17:00	R2035	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Buy
12:17:00	R2035	On 02/11/2017			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2035 Bond Future						8	32,000,000	0.00	
9:14:07	R2037	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
9:14:07	R2037	On 02/11/2017			Bond Future	1	15,500,000	0.00 Member	Sell
15:21:40	R2037	On 02/11/2017			Bond Future	1	5,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:21:40	R2037	On 02/11/2017			Bond Future	1	5,500,000	0.00 Member	Buy
15:21:40	R2037	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
15:21:40	R2037	On 02/11/2017			Bond Future	1	5,500,000	0.00 Client	Buy
15:21:40	R2037	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2037 Bond Future						7	62,000,000	0.00	
16:43:50	R204	On 02/11/2017			Bond Future	1	63,200,000	0.00 Member	Sell
16:43:50	R204	On 02/11/2017			Bond Future	1	63,200,000	0.00 Member	Buy
17:02:22	R204	On 02/11/2017			Bond Future	1	63,200,000	0.00 Member	Buy
17:02:22	R204	On 02/11/2017			Bond Future	1	63,200,000	0.00 Client	Sell
Total for R204 Bond Future						4	252,800,000	0.00	
17:21:00	R209	On 02/11/2017			Bond Future	1	13,000,000	0.00 Member	Buy
17:21:00	R209	On 02/11/2017			Bond Future	1	13,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	26,000,000	0.00	
Grand Total for all Instruments						142	763,560,000	0.00	