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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:22:16	ES33	On 02/11/2017		Bond Future	1	4,900,000	0.00 Member	Sell
11:22:16	ES33	On 02/11/2017		Bond Future	1	4,900,000	0.00 Member	Buy
11:22:17	ES33	On 01/02/2018		Bond Future	1	4,900,000	0.00 Member	Buy
11:22:17	ES33	On 01/02/2018		Bond Future	1	4,900,000	0.00 Member	Sell
12:15:01	ES33	On 02/11/2017		Bond Future	1	4,900,000	0.00 Client	Sell
12:15:01	ES33	On 02/11/2017		Bond Future	1	4,900,000	0.00 Member	Buy
12:16:38	ES33	On 01/02/2018		Bond Future	1	4,900,000	0.00 Member	Sell
12:16:38	ES33	On 01/02/2018		Bond Future	1	4,900,000	0.00 Client	Buy
Total for ES33 Bond Future					8	39,200,000	0.00	
11:22:17	ES42	On 01/02/2018		Bond Future	1	7,000,000	0.00 Member	Buy
11:22:17	ES42	On 02/11/2017		Bond Future	1	7,000,000	0.00 Member	Sell
11:22:17	ES42	On 02/11/2017		Bond Future	1	7,000,000	0.00 Member	Buy
11:22:17	ES42	On 01/02/2018		Bond Future	1	7,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:16:13	ES42	On 02/11/2017			Bond Future	1	7,000,000	0.00 Client	Sell
12:16:13	ES42	On 02/11/2017			Bond Future	1	7,000,000	0.00 Member	Buy
12:17:10	ES42	On 01/02/2018			Bond Future	1	7,000,000	0.00 Member	Sell
12:17:10	ES42	On 01/02/2018			Bond Future	1	7,000,000	0.00 Client	Buy
Total for ES42 Bond Future						8	56,000,000	0.00	
8:36:37	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Client	Buy
8:36:37	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI						2	20,000	0.00	
9:41:34	R186	On 02/11/2017			Bond Future	1	6,400,000	0.00 Member	Buy
9:41:34	R186	On 02/11/2017			Bond Future	1	197,700,000	0.00 Member	Sell
10:52:22	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
10:52:22	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Sell
10:58:37	R186	On 02/11/2017			Bond Future	1	19,400,000	0.00 Member	Buy
10:58:37	R186	On 02/11/2017			Bond Future	1	19,400,000	0.00 Member	Sell
11:08:10	R186	On 02/11/2017			Bond Future	1	78,000,000	0.00 Member	Sell
11:08:10	R186	On 02/11/2017			Bond Future	1	78,000,000	0.00 Client	Buy
11:34:11	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
11:34:11	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
14:12:05	R186	On 02/11/2017			Bond Future	1	19,400,000	0.00 Member	Sell
14:12:05	R186	On 02/11/2017			Bond Future	1	19,400,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	6,000,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	5,300,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	26,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	19,000,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	90,000,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	28,100,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	19,000,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	90,000,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	28,100,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	26,000,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	1,700,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	28,100,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	6,000,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	8,000,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	8,000,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Client	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	26,000,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	8,000,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	90,000,000	0.00 Member	Sell
15:34:11	R186	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:34:11	R186	On 02/11/2017			Bond Future	1	19,000,000	0.00 Member	Buy
15:34:12	R186	On 02/11/2017			Bond Future	1	6,400,000	0.00 Member	Sell
15:34:12	R186	On 02/11/2017			Bond Future	1	6,400,000	0.00 Client	Buy
Total for R186 Bond Future						56	1,046,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:40:11	R2023	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
9:40:11	R2023	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Sell
15:32:04	R2023	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Sell
15:32:04	R2023	On 02/11/2017			Bond Future	1	1,200,000	0.00 Client	Buy
15:32:04	R2023	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Buy
15:32:04	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
15:32:04	R2023	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
15:32:04	R2023	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
15:32:04	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
15:32:04	R2023	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Buy
15:32:04	R2023	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
15:32:04	R2023	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
15:32:04	R2023	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
16:54:17	R2023	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Buy
16:54:17	R2023	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
Total for R2023 Bond Future						15	18,800,000	0.00	
11:57:48	R2044	On 01/02/2018			Bond Future	1	630,000,000	0.00 Member	Buy
11:57:48	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Sell
12:15:57	R2044	On 01/02/2018			Bond Future	1	130,000,000	0.00 Member	Sell
12:15:57	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Buy
12:15:57	R2044	On 01/02/2018			Bond Future	1	130,000,000	0.00 Member	Buy
12:15:57	R2044	On 01/02/2018			Bond Future	1	130,000,000	0.00 Client	Sell
12:15:57	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Client	Sell
16:54:17	R2044	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:54:17	R2044	On 02/11/2017			Bond Future	1	50,200,000	0.00 Member	Buy
17:22:30	R2044	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Sell
17:22:30	R2044	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:22:30	R2044	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
17:22:31	R2044	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	28,200,000	0.00 Member	Buy
17:22:31	R2044	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:22:31	R2044	On 02/11/2017			Bond Future	1	28,200,000	0.00 Client	Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	28,200,000	0.00 Member	Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Buy
17:22:31	R2044	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	14,700,000	0.00 Client	Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Sell
17:22:31	R2044	On 02/11/2017			Bond Future	1	3,500,000	0.00 Client	Sell
Total for R2044 Bond Future						26	2,720,800,000	0.00	
11:22:17	R2048	On 02/11/2017			Bond Future	1	20,100,000	0.00 Member	Sell
11:22:17	R2048	On 01/02/2018			Bond Future	1	19,900,000	0.00 Member	Buy
11:22:17	R2048	On 01/02/2018			Bond Future	1	19,900,000	0.00 Member	Sell
11:22:17	R2048	On 02/11/2017			Bond Future	1	20,100,000	0.00 Member	Buy
12:15:38	R2048	On 02/11/2017			Bond Future	1	20,100,000	0.00 Client	Sell
12:15:38	R2048	On 02/11/2017			Bond Future	1	20,100,000	0.00 Member	Buy
12:17:54	R2048	On 01/02/2018			Bond Future	1	19,900,000	0.00 Client	Buy
12:17:54	R2048	On 01/02/2018			Bond Future	1	19,900,000	0.00 Member	Sell
16:54:17	R2048	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Sell
16:54:17	R2048	On 02/11/2017			Bond Future	1	70,100,000	0.00 Member	Buy
17:23:37	R2048	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	2,400,000	0.00 Client	Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	47,400,000	0.00 Client	Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Buy
17:23:37	R2048	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Buy
17:23:37	R2048	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
17:23:37	R2048	On 02/11/2017			Bond Future	1	2,300,000	0.00 Client	Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	47,400,000	0.00 Member	Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Buy
17:23:37	R2048	On 02/11/2017			Bond Future	1	3,100,000	0.00 Client	Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	47,400,000	0.00 Member	Buy
17:23:37	R2048	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	14,300,000	0.00 Client	Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:23:37	R2048	On 02/11/2017			Bond Future	1	14,300,000	0.00 Member	Buy
17:23:37	R2048	On 02/11/2017			Bond Future	1	14,300,000	0.00 Member	Sell
Total for R2048 Bond Future						27	440,400,000	0.00	
14:18:06	R208	On 02/11/2017			Bond Future	1	7,200,000	0.00 Member	Sell
14:18:06	R208	On 02/11/2017			Bond Future	1	7,200,000	0.00 Client	Buy
Total for R208 Bond Future						2	14,400,000	0.00	
11:22:17	R209	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Sell
11:22:17	R209	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Buy
12:17:33	R209	On 01/02/2018			Bond Future	1	4,500,000	0.00 Client	Sell
12:17:33	R209	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Buy
14:24:28	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
14:24:28	R209	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
14:24:28	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
14:24:28	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
15:46:13	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Buy
15:46:13	R209	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
15:46:13	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
15:46:13	R209	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
15:46:13	R209	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
15:46:39	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Buy
15:46:39	R209	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
15:46:39	R209	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
15:46:39	R209	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
15:46:39	R209	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
Total for R209 Bond Future						18	34,000,000	0.00	
11:22:17	R214	On 02/11/2017			Bond Future	1	27,900,000	0.00 Member	Buy
11:22:17	R214	On 01/02/2018			Bond Future	1	28,300,000	0.00 Member	Sell
11:22:17	R214	On 01/02/2018			Bond Future	1	28,300,000	0.00 Member	Buy
11:22:17	R214	On 02/11/2017			Bond Future	1	27,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:15:57	R214	On 02/11/2017			Bond Future	1	27,900,000	0.00 Client	Buy
12:15:57	R214	On 02/11/2017			Bond Future	1	27,900,000	0.00 Member	Sell
14:18:06	R214	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Buy
14:18:06	R214	On 02/11/2017			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R214 Bond Future						8	174,400,000	0.00	
Grand Total for all Instruments						170	4,544,420,000	0.00	