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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/08/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:05	ALBI	On 02/11/2017		Index Future	1	190,000	0.00 Member	Sell
17:36:05	ALBI	On 02/11/2017		Index Future	1	190,000	0.00 Member	Buy
17:52:23	ALBI	On 02/11/2017		Index Future	1	40,000	0.00 Member	Buy
17:52:23	ALBI	On 02/11/2017		Index Future	1	190,000	0.00 Member	Sell
17:58:37	ALBI	On 02/11/2017		Index Future	1	120,000	0.00 Client	Buy
17:58:37	ALBI	On 02/11/2017		Index Future	1	120,000	0.00 Member	Buy
17:58:37	ALBI	On 02/11/2017		Index Future	1	120,000	0.00 Member	Sell
17:58:38	ALBI	On 02/11/2017		Index Future	1	30,000	0.00 Client	Buy
17:58:38	ALBI	On 02/11/2017		Index Future	1	30,000	0.00 Member	Buy
17:58:38	ALBI	On 02/11/2017		Index Future	1	30,000	0.00 Member	Sell
17:58:38	ALBI	On 02/11/2017		Index Future	1	40,000	0.00 Member	Sell
17:58:38	ALBI	On 02/11/2017		Index Future	1	40,000	0.00 Client	Buy
Total for ALBI Index Future					12	1,140,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:57:38	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Member	Buy
9:57:38	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Member	Sell
10:00:18	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Member	Buy
10:00:18	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Member	Sell
10:54:02	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Member	Sell
10:54:02	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Client	Buy
16:40:04	GOVI	On 02/11/2017			GOVI	1	20,000	0.00 Client	Sell
16:40:04	GOVI	On 02/11/2017			GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI						8	100,000	0.00	
15:20:13	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:20:13	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:45:03	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:45:03	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
16:13:33	R186	On 02/11/2017			Bond Future	1	14,600,000	0.00 Member	Sell
16:13:33	R186	On 02/11/2017			Bond Future	1	14,600,000	0.00 Member	Buy
16:14:32	R186	On 02/11/2017			Bond Future	1	48,300,000	0.00 Member	Sell
16:14:32	R186	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Buy
16:15:55	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Buy
16:15:55	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Sell
16:57:34	R186	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	27,900,000	0.00 Client	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	2,100,000	0.00 Client	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	5,400,000	0.00 Client	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
16:57:34	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	27,900,000	0.00 Member	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Sell
16:57:34	R186	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	4,300,000	0.00 Client	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Sell
16:57:34	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:57:34	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:57:34	R186	On 02/11/2017			Bond Future	1	27,900,000	0.00 Member	Sell
16:57:34	R186	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Sell
16:57:34	R186	On 02/11/2017			Bond Future	1	4,300,000	0.00 Client	Buy
16:57:34	R186	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Sell
16:57:34	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
17:11:06	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:11:06	R186	On 02/11/2017			Bond Future	1	22,300,000	0.00 Member	Sell
17:12:25	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
17:12:25	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	3,500,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	4,100,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	4,100,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	3,500,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	4,100,000	0.00 Client	Buy
17:23:56	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:23:56	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
17:23:57	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
17:35:51	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Sell
17:35:51	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
17:36:28	R186	On 02/11/2017			Bond Future	1	14,600,000	0.00 Client	Sell
17:36:28	R186	On 02/11/2017			Bond Future	1	14,600,000	0.00 Member	Buy
17:43:55	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Client	Sell
17:43:55	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R186 Bond Future						141	432,000,000	0.00	
16:56:06	R2048	On 02/11/2017			Bond Future	1	237,800,000	0.00 Member	Sell
16:56:06	R2048	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	139,700,000	0.00 Member	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	15,500,000	0.00 Member	Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	15,200,000	0.00 Member	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	15,500,000	0.00 Client	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	41,400,000	0.00 Client	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	10,100,000	0.00 Client	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	139,700,000	0.00 Member	Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	10,300,000	0.00 Member	Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	10,100,000	0.00 Member	Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	15,200,000	0.00 Member	Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	15,500,000	0.00 Member	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	139,700,000	0.00 Client	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	10,300,000	0.00 Client	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	15,200,000	0.00 Client	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	41,400,000	0.00 Member	Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	41,400,000	0.00 Member	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	10,300,000	0.00 Member	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	10,100,000	0.00 Member	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
17:08:57	R2048	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
17:08:57	R2048	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R2048 Bond Future						28	951,200,000	0.00	
12:06:54	R209	On 02/11/2017			Bond Future	1	4,700,000	0.00 Member	Sell
12:06:54	R209	On 02/11/2017			Bond Future	1	4,700,000	0.00 Client	Buy
Total for R209 Bond Future						2	9,400,000	0.00	
11:51:01	R212	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
11:51:01	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
11:56:44	R212	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
11:56:44	R212	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
11:56:44	R212	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
11:56:44	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
11:56:44	R212	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
11:56:44	R212	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
11:56:44	R212	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
11:56:44	R212	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
11:56:44	R212	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
11:56:44	R212	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
11:56:44	R212	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
11:56:44	R212	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
11:56:44	R212	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
11:56:44	R212	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
13:20:44	R212	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
13:20:44	R212	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R212 Bond Future						18	12,000,000	0.00	
Grand Total for all Instruments						209	1,405,840,000	0.00	