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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:48:45	R186	On 03/11/2016		Bond Future	1	300,000	0.00 Member	Buy
8:48:45	R186	On 03/11/2016		Bond Future	1	300,000	0.00 Member	Sell
8:50:34	R186	On 03/11/2016		Bond Future	1	300,000	0.00 Client	Sell
8:50:34	R186	On 03/11/2016		Bond Future	1	300,000	0.00 Member	Buy
9:32:23	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Sell
9:32:23	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Buy
14:47:52	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Client	Sell
14:47:52	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Buy
16:13:42	R186	On 03/11/2016		Bond Future	1	295,700,000	0.00 Member	Buy
16:13:42	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Sell
16:31:17	R186	On 03/11/2016		Bond Future	1	88,400,000	0.00 Client	Sell
16:31:17	R186	On 03/11/2016		Bond Future	1	88,400,000	0.00 Member	Buy
16:31:17	R186	On 03/11/2016		Bond Future	1	62,900,000	0.00 Member	Buy
16:31:17	R186	On 03/11/2016		Bond Future	1	62,900,000	0.00 Client	Sell
16:31:17	R186	On 03/11/2016		Bond Future	1	62,900,000	0.00 Member	Sell
16:31:17	R186	On 03/11/2016		Bond Future	1	88,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	43,600,000	0.00 Member	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	39,400,000	0.00 Member	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	39,400,000	0.00 Member	Buy
16:31:18	R186	On 03/11/2016			Bond Future	1	26,700,000	0.00 Member	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	19,500,000	0.00 Member	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	19,500,000	0.00 Member	Buy
16:31:18	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	43,600,000	0.00 Member	Buy
16:31:18	R186	On 03/11/2016			Bond Future	1	43,600,000	0.00 Client	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	39,400,000	0.00 Client	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	26,700,000	0.00 Client	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Buy
16:31:18	R186	On 03/11/2016			Bond Future	1	26,700,000	0.00 Member	Buy
16:31:18	R186	On 03/11/2016			Bond Future	1	19,500,000	0.00 Client	Sell
16:31:18	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
16:31:18	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
16:42:10	R186	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Buy
16:42:10	R186	On 03/11/2016			Bond Future	1	74,100,000	0.00 Member	Sell
17:16:19	R186	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Sell
17:16:19	R186	On 03/11/2016			Bond Future	1	22,900,000	0.00 Client	Buy
17:16:19	R186	On 03/11/2016			Bond Future	1	20,000,000	0.00 Client	Buy
17:16:19	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Buy
17:16:19	R186	On 03/11/2016			Bond Future	1	22,900,000	0.00 Member	Sell
17:16:19	R186	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Buy
17:16:19	R186	On 03/11/2016			Bond Future	1	22,900,000	0.00 Member	Buy
17:16:19	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Buy
17:16:19	R186	On 03/11/2016			Bond Future	1	7,700,000	0.00 Member	Buy
17:16:19	R186	On 03/11/2016			Bond Future	1	7,700,000	0.00 Client	Buy
17:16:19	R186	On 03/11/2016			Bond Future	1	7,700,000	0.00 Member	Sell
17:16:19	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Sell
17:16:37	R186	On 03/11/2016			Bond Future	1	8,500,000	0.00 Client	Buy
17:16:37	R186	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Sell
Total for R186 Bond Future						49	1,490,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:44:17	R2037	On 03/11/2016			Bond Future	1	180,700,000	0.00 Member	Buy
17:44:17	R2037	On 03/11/2016			Bond Future	1	162,500,000	0.00 Member	Sell
17:49:56	R2037	On 03/11/2016			Bond Future	1	6,700,000	0.00 Client	Sell
17:49:56	R2037	On 03/11/2016			Bond Future	1	6,700,000	0.00 Member	Sell
17:49:56	R2037	On 03/11/2016			Bond Future	1	11,500,000	0.00 Member	Sell
17:49:56	R2037	On 03/11/2016			Bond Future	1	162,500,000	0.00 Member	Buy
17:49:56	R2037	On 03/11/2016			Bond Future	1	11,500,000	0.00 Member	Buy
17:49:56	R2037	On 03/11/2016			Bond Future	1	6,700,000	0.00 Member	Buy
17:49:56	R2037	On 03/11/2016			Bond Future	1	11,500,000	0.00 Client	Sell
17:49:56	R2037	On 03/11/2016			Bond Future	1	162,500,000	0.00 Client	Sell
Total for R2037 Bond Future						10	722,800,000	0.00	
17:44:17	R204	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Buy
17:44:17	R204	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Sell
17:50:20	R204	On 03/11/2016			Bond Future	1	5,900,000	0.00 Member	Buy
17:50:20	R204	On 03/11/2016			Bond Future	1	5,900,000	0.00 Client	Sell
Total for R204 Bond Future						4	23,600,000	0.00	
16:42:10	R2048	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:42:10	R2048	On 03/11/2016			Bond Future	1	46,600,000	0.00 Member	Buy
17:14:53	R2048	On 03/11/2016			Bond Future	1	2,600,000	0.00 Member	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	2,600,000	0.00 Member	Buy
17:14:53	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	14,400,000	0.00 Member	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	17,400,000	0.00 Member	Buy
17:14:53	R2048	On 03/11/2016			Bond Future	1	2,600,000	0.00 Client	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	14,400,000	0.00 Client	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Buy
17:14:53	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
17:14:53	R2048	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
17:14:53	R2048	On 03/11/2016			Bond Future	1	14,400,000	0.00 Member	Buy
17:14:53	R2048	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	9,500,000	0.00 Client	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	17,400,000	0.00 Member	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	17,400,000	0.00 Client	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Sell
17:14:53	R2048	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Sell
Total for R2048 Bond Future						22	186,400,000	0.00	
16:13:42	R214	On 03/11/2016			Bond Future	1	11,000,000	0.00 Member	Buy
16:13:42	R214	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Sell
16:34:34	R214	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:34:34	R214	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Sell
16:34:34	R214	On 03/11/2016			Bond Future	1	2,800,000	0.00 Client	Sell
16:34:34	R214	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Buy
16:34:34	R214	On 03/11/2016			Bond Future	1	5,200,000	0.00 Client	Sell
16:34:34	R214	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Buy
16:34:34	R214	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:34:34	R214	On 03/11/2016			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R214 Bond Future						10	44,000,000	0.00	
Grand Total for all Instruments						95	2,467,200,000	0.00	