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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:00:36	I2025	On 03/11/2016		Bond Future	1	50,200,000	0.00 Member	Buy
11:00:36	I2025	On 03/11/2016		Bond Future	1	2,700,000	0.00 Member	Sell
11:21:46	I2025	On 03/11/2016		Bond Future	1	22,600,000	0.00 Client	Sell
11:21:46	I2025	On 03/11/2016		Bond Future	1	22,600,000	0.00 Member	Sell
11:21:46	I2025	On 03/11/2016		Bond Future	1	2,700,000	0.00 Member	Buy
11:21:46	I2025	On 03/11/2016		Bond Future	1	4,500,000	0.00 Member	Sell
11:21:46	I2025	On 03/11/2016		Bond Future	1	20,400,000	0.00 Member	Sell
11:21:46	I2025	On 03/11/2016		Bond Future	1	4,500,000	0.00 Member	Buy
11:21:46	I2025	On 03/11/2016		Bond Future	1	20,400,000	0.00 Member	Buy
11:21:46	I2025	On 03/11/2016		Bond Future	1	4,500,000	0.00 Client	Sell
11:21:46	I2025	On 03/11/2016		Bond Future	1	2,700,000	0.00 Client	Sell
11:21:46	I2025	On 03/11/2016		Bond Future	1	22,600,000	0.00 Member	Buy
11:21:46	I2025	On 03/11/2016		Bond Future	1	20,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						13	200,800,000	0.00	
9:10:10	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
9:10:10	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Sell
9:14:20	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
9:14:20	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
9:14:38	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Sell
9:14:38	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
9:28:32	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
9:28:32	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
9:48:00	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
9:48:00	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
9:48:54	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
9:48:54	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Sell
11:16:57	R186	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Buy
11:16:57	R186	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
11:27:52	R186	On 03/11/2016			Bond Future	1	1,300,000	0.00 Client	Sell
11:27:52	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
11:27:52	R186	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
11:27:52	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
11:27:52	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Sell
14:11:26	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
14:11:26	R186	On 03/11/2016			Bond Future	1	73,700,000	0.00 Member	Sell
14:52:50	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
14:52:50	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
14:52:50	R186	On 03/11/2016			Bond Future	1	66,000,000	0.00 Client	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	66,000,000	0.00 Member	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	3,500,000	0.00 Member	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:52:50	R186	On 03/11/2016			Bond Future	1	66,000,000	0.00 Member	Sell
14:52:50	R186	On 03/11/2016			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:52:50	R186	On 03/11/2016			Bond Future	1	3,500,000	0.00 Client	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
14:52:50	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
14:52:50	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R186 Bond Future						38	320,000,000	0.00	
9:59:34	R2023	On 03/11/2016			Bond Future	1	61,500,000	0.00 Member	Buy
9:59:34	R2023	On 03/11/2016			Bond Future	1	54,800,000	0.00 Member	Sell
10:01:43	R2023	On 03/11/2016			Bond Future	1	54,800,000	0.00 Member	Buy
10:01:43	R2023	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
10:01:43	R2023	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Sell
10:01:43	R2023	On 03/11/2016			Bond Future	1	4,400,000	0.00 Client	Sell
10:01:43	R2023	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Buy
10:01:43	R2023	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
10:01:43	R2023	On 03/11/2016			Bond Future	1	54,800,000	0.00 Client	Sell
10:01:43	R2023	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2023 Bond Future						10	246,000,000	0.00	
12:22:15	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Buy
12:22:15	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Sell
13:46:12	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Buy
13:46:12	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Client	Sell
15:10:17	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Buy
15:10:17	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R204 Bond Future						6	150,000,000	0.00	
Grand Total for all Instruments						67	916,800,000	0.00	