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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:28:24	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
11:28:24	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
12:14:32	R186	On 02/02/2017		Bond Future	1	500,000	0.00 Member	Buy
12:14:32	R186	On 02/02/2017		Bond Future	1	3,200,000	0.00 Member	Sell
12:55:19	R186	On 02/02/2017		Bond Future	1	1,100,000	0.00 Client	Buy
12:55:19	R186	On 02/02/2017		Bond Future	1	1,200,000	0.00 Member	Sell
12:55:19	R186	On 02/02/2017		Bond Future	1	1,200,000	0.00 Member	Buy
12:55:19	R186	On 02/02/2017		Bond Future	1	1,100,000	0.00 Member	Sell
12:55:19	R186	On 02/02/2017		Bond Future	1	1,200,000	0.00 Client	Buy
12:55:19	R186	On 02/02/2017		Bond Future	1	1,100,000	0.00 Member	Buy
12:55:20	R186	On 02/02/2017		Bond Future	1	200,000	0.00 Client	Buy
12:55:20	R186	On 02/02/2017		Bond Future	1	200,000	0.00 Client	Buy
12:55:20	R186	On 02/02/2017		Bond Future	1	500,000	0.00 Client	Buy
12:55:20	R186	On 02/02/2017		Bond Future	1	200,000	0.00 Member	Buy
12:55:20	R186	On 02/02/2017		Bond Future	1	200,000	0.00 Member	Sell
12:55:20	R186	On 02/02/2017		Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:55:20	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
12:55:20	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
13:43:40	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:43:40	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
14:43:08	R186	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Buy
14:43:08	R186	On 02/02/2017			Bond Future	1	3,500,000	0.00 Member	Sell
15:01:28	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
15:01:28	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
15:01:28	R186	On 02/02/2017			Bond Future	1	1,300,000	0.00 Client	Buy
15:01:28	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
15:01:28	R186	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Sell
15:01:28	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
15:01:28	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
15:01:28	R186	On 02/02/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:01:28	R186	On 02/02/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:01:28	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
15:01:28	R186	On 02/02/2017			Bond Future	1	600,000	0.00 Client	Buy
15:01:28	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Buy
15:01:28	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Buy
15:01:28	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Buy
15:06:33	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
15:06:33	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
15:48:40	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Buy
15:48:40	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
16:31:29	R186	On 02/02/2017			Bond Future	1	16,900,000	0.00 Member	Buy
16:31:29	R186	On 02/02/2017			Bond Future	1	39,300,000	0.00 Member	Sell
17:02:48	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Member	Buy
17:02:48	R186	On 02/02/2017			Bond Future	1	6,900,000	0.00 Member	Sell
17:05:01	R186	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Buy
17:05:01	R186	On 02/02/2017			Bond Future	1	2,200,000	0.00 Client	Buy
17:05:01	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Client	Buy
17:05:01	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Member	Sell
17:05:01	R186	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	8,900,000	0.00 Member	Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	3,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	8,900,000	0.00 Client	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	1,700,000	0.00 Member	Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Client	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	1,700,000	0.00 Client	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	1,600,000	0.00 Client	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Client	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	3,900,000	0.00 Member	Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
17:25:27	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	1,700,000	0.00 Member	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	3,900,000	0.00 Member	Buy
17:25:27	R186	On 02/02/2017			Bond Future	1	8,900,000	0.00 Member	Buy
17:25:28	R186	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Buy
17:25:28	R186	On 02/02/2017			Bond Future	1	2,400,000	0.00 Client	Buy
17:25:28	R186	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Sell
17:25:28	R186	On 02/02/2017			Bond Future	1	16,900,000	0.00 Client	Buy
17:25:28	R186	On 02/02/2017			Bond Future	1	16,900,000	0.00 Member	Sell
17:30:29	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
17:30:29	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Sell
17:44:32	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Sell
17:44:32	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Client	Buy
17:46:07	R186	On 02/02/2017			Bond Future	1	1,100,000	0.00 Client	Buy
17:46:07	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Buy
17:46:07	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Buy
17:46:07	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
17:46:07	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Buy
17:46:07	R186	On 02/02/2017			Bond Future	1	1,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:46:07	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
17:46:07	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
17:46:07	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
17:46:07	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
17:46:07	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
17:46:07	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
17:46:07	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
17:46:07	R186	On 02/02/2017			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R186 Bond Future						96	298,000,000	0.00	
10:56:46	R202	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
10:56:46	R202	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
10:56:46	R202	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Sell
10:56:46	R202	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R202 Bond Future						4	80,000,000	0.00	
9:36:41	R2032	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
9:36:41	R2032	On 02/02/2017			Bond Future	1	260,000,000	0.00 Member	Sell
9:48:53	R2032	On 02/02/2017			Bond Future	1	21,000,000	0.00 Client	Buy
9:48:53	R2032	On 02/02/2017			Bond Future	1	141,000,000	0.00 Client	Buy
9:48:53	R2032	On 02/02/2017			Bond Future	1	141,000,000	0.00 Member	Sell
9:48:53	R2032	On 02/02/2017			Bond Future	1	141,000,000	0.00 Member	Buy
9:48:53	R2032	On 02/02/2017			Bond Future	1	21,000,000	0.00 Member	Sell
9:48:53	R2032	On 02/02/2017			Bond Future	1	21,000,000	0.00 Member	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
9:48:54	R2032	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
9:48:54	R2032	On 02/02/2017			Bond Future	1	19,000,000	0.00 Client	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
9:48:54	R2032	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Sell
9:48:54	R2032	On 02/02/2017			Bond Future	1	13,000,000	0.00 Member	Sell
9:48:54	R2032	On 02/02/2017			Bond Future	1	13,000,000	0.00 Client	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:48:54	R2032	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Sell
9:48:54	R2032	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
9:48:54	R2032	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	13,000,000	0.00 Member	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	15,000,000	0.00 Client	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Buy
9:48:54	R2032	On 02/02/2017			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2032 Bond Future						31	1,040,000,000	0.00	
14:52:52	R209	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell
14:52:52	R209	On 02/02/2017			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R209 Bond Future						2	4,200,000	0.00	
7:43:06	R210	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Sell
7:43:06	R210	On 02/02/2017			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R210 Bond Future						2	3,600,000	0.00	
Grand Total for all Instruments						135	1,425,800,000	0.00	