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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:52:20	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
10:52:55	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
10:52:55	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
10:55:32	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Client	Buy
10:55:32	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Sell
11:11:45	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Client	Buy
11:11:45	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Member	Sell
11:18:22	R186	On 02/02/2017		Bond Future	1	30,000,000	0.00 Member	Buy
11:18:22	R186	On 02/02/2017		Bond Future	1	30,000,000	0.00 Member	Sell
11:27:24	R186	On 02/02/2017		Bond Future	1	21,300,000	0.00 Member	Sell
11:27:24	R186	On 02/02/2017		Bond Future	1	30,000,000	0.00 Member	Buy
13:20:17	R186	On 02/02/2017		Bond Future	1	8,700,000	0.00 Member	Sell
13:20:17	R186	On 02/02/2017		Bond Future	1	21,300,000	0.00 Member	Buy
13:20:17	R186	On 02/02/2017		Bond Future	1	21,300,000	0.00 Client	Sell
13:20:17	R186	On 02/02/2017		Bond Future	1	8,700,000	0.00 Member	Buy
13:20:17	R186	On 02/02/2017		Bond Future	1	8,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:46:22	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:46:22	R186	On 02/02/2017			Bond Future	1	120,300,000	0.00 Member	Buy
16:44:23	R186	On 02/02/2017			Bond Future	1	55,900,000	0.00 Client	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	26,200,000	0.00 Member	Buy
16:44:23	R186	On 02/02/2017			Bond Future	1	55,900,000	0.00 Member	Buy
16:44:23	R186	On 02/02/2017			Bond Future	1	4,300,000	0.00 Client	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	6,900,000	0.00 Member	Buy
16:44:23	R186	On 02/02/2017			Bond Future	1	6,900,000	0.00 Client	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	26,200,000	0.00 Client	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	17,000,000	0.00 Client	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	26,200,000	0.00 Member	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	4,300,000	0.00 Member	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	55,900,000	0.00 Member	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:44:23	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:44:23	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	4,300,000	0.00 Member	Buy
16:44:23	R186	On 02/02/2017			Bond Future	1	6,900,000	0.00 Member	Sell
16:44:23	R186	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Buy
16:44:23	R186	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Sell
17:25:10	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:25:10	R186	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Sell
17:38:30	R186	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Sell
17:38:30	R186	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:38:30	R186	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Buy
17:38:30	R186	On 02/02/2017			Bond Future	1	2,400,000	0.00 Client	Sell
17:38:30	R186	On 02/02/2017			Bond Future	1	800,000	0.00 Client	Sell
17:38:30	R186	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Buy
17:38:30	R186	On 02/02/2017			Bond Future	1	1,800,000	0.00 Client	Sell
17:38:30	R186	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Buy
Total for R186 Bond Future						48	726,200,000	0.00	
17:06:39	R202	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:06:39	R202	On 02/02/2017			Bond Future	1	9,700,000	0.00 Client	Sell
Total for R202 Bond Future						2	19,400,000	0.00	
14:38:29	R2030	On 02/02/2017			Bond Future	1	58,000,000	0.00 Member	Buy
14:38:29	R2030	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	8,000,000	0.00 Client	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	17,300,000	0.00 Client	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	2,200,000	0.00 Client	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	6,500,000	0.00 Member	Buy
15:03:44	R2030	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Buy
15:03:44	R2030	On 02/02/2017			Bond Future	1	17,300,000	0.00 Member	Buy
15:03:44	R2030	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
15:03:44	R2030	On 02/02/2017			Bond Future	1	6,500,000	0.00 Member	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	17,300,000	0.00 Member	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Buy
15:03:44	R2030	On 02/02/2017			Bond Future	1	7,000,000	0.00 Client	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	12,000,000	0.00 Client	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
15:03:44	R2030	On 02/02/2017			Bond Future	1	6,500,000	0.00 Client	Sell
15:03:44	R2030	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Buy
15:03:44	R2030	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Sell
Total for R2030 Bond Future						22	232,000,000	0.00	
15:16:00	R2035	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Sell
15:16:00	R2035	On 02/02/2017			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R2035 Bond Future						2	50,000,000	0.00	
15:16:00	R204	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:00	R204	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
16:40:40	R204	On 02/02/2017			Bond Future	1	12,000,000	0.00 Client	Sell
16:40:40	R204	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
Total for R204 Bond Future						4	48,000,000	0.00	
Grand Total for all Instruments						78	1,075,600,000	0.00	