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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:26	ILBI	On 02/02/2017		Index Future	1	50,000	0.00 Client	Sell
17:08:26	ILBI	On 02/02/2017		Index Future	1	50,000	0.00 Member	Buy
17:11:49	ILBI	On 02/02/2017		Index Future	1	50,000	0.00 Member	Sell
17:11:49	ILBI	On 02/02/2017		Index Future	1	50,000	0.00 Client	Buy
Total for ILBI Index Future					4	200,000	0.00	
9:12:33	R186	On 03/11/2016		Bond Future	1	92,000,000	0.00 Client	Buy
9:12:33	R186	On 03/11/2016		Bond Future	1	92,000,000	0.00 Member	Sell
9:20:57	R186	On 03/11/2016		Bond Future	1	92,000,000	0.00 Member	Buy
9:20:57	R186	On 03/11/2016		Bond Future	1	92,000,000	0.00 Client	Sell
11:23:04	R186	On 03/11/2016		Bond Future	1	75,600,000	0.00 Client	Sell
11:23:04	R186	On 03/11/2016		Bond Future	1	75,600,000	0.00 Member	Buy
11:27:11	R186	On 03/11/2016		Bond Future	1	75,600,000	0.00 Member	Sell
11:27:11	R186	On 03/11/2016		Bond Future	1	75,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:50:58	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
15:50:58	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
15:55:46	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Sell
15:55:46	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
Total for R186 Bond Future						12	672,400,000	0.00	
9:12:33	R2030	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Sell
9:12:33	R2030	On 03/11/2016			Bond Future	1	263,000,000	0.00 Client	Buy
9:21:43	R2030	On 03/11/2016			Bond Future	1	43,800,000	0.00 Client	Sell
9:21:43	R2030	On 03/11/2016			Bond Future	1	34,800,000	0.00 Client	Sell
9:21:43	R2030	On 03/11/2016			Bond Future	1	34,800,000	0.00 Member	Buy
9:21:43	R2030	On 03/11/2016			Bond Future	1	43,800,000	0.00 Member	Sell
9:21:43	R2030	On 03/11/2016			Bond Future	1	34,800,000	0.00 Member	Sell
9:21:43	R2030	On 03/11/2016			Bond Future	1	31,100,000	0.00 Member	Sell
9:21:43	R2030	On 03/11/2016			Bond Future	1	43,800,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	18,700,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	9,800,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	13,500,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	21,400,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	21,400,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	18,700,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	17,700,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	18,700,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	21,400,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	11,900,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	7,900,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	13,500,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	8,600,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	7,900,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	7,900,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	11,900,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	8,600,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	17,700,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	17,500,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	31,100,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	8,500,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	2,400,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	11,900,000	0.00 Member	Buy
9:21:44	R2030	On 03/11/2016			Bond Future	1	17,500,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	31,100,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	17,700,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	9,800,000	0.00 Client	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	9,800,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	17,500,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	13,500,000	0.00 Member	Sell
9:21:44	R2030	On 03/11/2016			Bond Future	1	8,600,000	0.00 Client	Sell
11:05:48	R2030	On 03/11/2016			Bond Future	1	46,000,000	0.00 Client	Sell
11:05:48	R2030	On 03/11/2016			Bond Future	1	46,000,000	0.00 Member	Buy
11:17:49	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
11:17:49	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
11:27:47	R2030	On 03/11/2016			Bond Future	1	46,000,000	0.00 Member	Sell
11:27:47	R2030	On 03/11/2016			Bond Future	1	46,000,000	0.00 Client	Buy
12:13:54	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
12:13:54	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						63	1,239,600,000	0.00	
16:01:09	R207	On 03/11/2016			Bond Future	1	11,600,000	0.00 Member	Buy
16:01:09	R207	On 03/11/2016			Bond Future	1	11,600,000	0.00 Member	Sell
16:01:09	R207	On 03/11/2016			Bond Future	1	11,600,000	0.00 Member	Sell
16:01:09	R207	On 03/11/2016			Bond Future	1	11,600,000	0.00 Member	Buy
16:20:59	R207	On 03/11/2016			Bond Future	1	11,600,000	0.00 Member	Buy
16:20:59	R207	On 03/11/2016			Bond Future	1	11,600,000	0.00 Client	Sell
16:21:13	R207	On 03/11/2016			Bond Future	1	11,600,000	0.00 Client	Buy
16:21:13	R207	On 03/11/2016			Bond Future	1	11,600,000	0.00 Member	Sell
Total for R207 Bond Future						8	92,800,000	0.00	
11:20:01	R214	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
11:20:01	R214	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
12:14:03	R214	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
12:14:03	R214	On 03/11/2016			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R214 Bond Future						4	5,200,000	0.00	
Grand Total for all Instruments						91	2,010,200,000	0.00	