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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:29:36	I2038	On 02/02/2017		Bond Future	1	800,000	0.00 Client	Sell
11:29:36	I2038	On 02/02/2017		Bond Future	1	800,000	0.00 Client	Buy
Total for I2038 Bond Future					2	1,600,000	0.00	
11:21:19	I2046	On 02/02/2017		Bond Future	1	5,600,000	0.00 Member	Sell
11:21:19	I2046	On 02/02/2017		Bond Future	1	1,400,000	0.00 Member	Buy
11:31:40	I2046	On 02/02/2017		Bond Future	1	1,100,000	0.00 Member	Buy
11:31:40	I2046	On 02/02/2017		Bond Future	1	3,100,000	0.00 Member	Buy
11:31:40	I2046	On 02/02/2017		Bond Future	1	3,100,000	0.00 Client	Buy
11:31:40	I2046	On 02/02/2017		Bond Future	1	1,100,000	0.00 Member	Sell
11:31:40	I2046	On 02/02/2017		Bond Future	1	3,100,000	0.00 Member	Sell
11:31:40	I2046	On 02/02/2017		Bond Future	1	1,100,000	0.00 Client	Buy
11:31:41	I2046	On 02/02/2017		Bond Future	1	1,400,000	0.00 Client	Buy
11:31:41	I2046	On 02/02/2017		Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2046 Bond Future						10	22,400,000	0.00	
9:45:35	I2050	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Sell
9:45:35	I2050	On 02/02/2017			Bond Future	1	1,600,000	0.00 Client	Sell
9:45:35	I2050	On 02/02/2017			Bond Future	1	1,600,000	0.00 Client	Buy
9:45:35	I2050	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Buy
11:21:19	I2050	On 02/02/2017			Bond Future	1	6,800,000	0.00 Member	Sell
11:21:19	I2050	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
11:32:24	I2050	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
11:32:24	I2050	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Buy
11:32:24	I2050	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
11:32:24	I2050	On 02/02/2017			Bond Future	1	400,000	0.00 Client	Buy
11:32:24	I2050	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
11:32:24	I2050	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
11:32:24	I2050	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
11:32:24	I2050	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Buy
Total for I2050 Bond Future						14	31,400,000	0.00	
11:35:44	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
11:35:44	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
Total for R202 Bond Future						2	200,000	0.00	
8:24:27	R207	On 02/02/2017			Bond Future	1	42,900,000	0.00 Member	Buy
8:24:27	R207	On 02/02/2017			Bond Future	1	42,900,000	0.00 Client	Sell
17:00:33	R207	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Sell
17:00:33	R207	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Buy
17:19:08	R207	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Buy
17:19:08	R207	On 02/02/2017			Bond Future	1	6,600,000	0.00 Client	Sell
Total for R207 Bond Future						6	112,200,000	0.00	
10:53:09	R213	On 02/02/2017			Bond Future	1	44,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:53:09	R213	On 02/02/2017			Bond Future	1	61,800,000	0.00 Member	Sell
14:32:27	R213	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:32:27	R213	On 02/02/2017			Bond Future	1	2,200,000	0.00 Client	Buy
14:32:27	R213	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:32:28	R213	On 02/02/2017			Bond Future	1	5,500,000	0.00 Client	Buy
14:32:28	R213	On 02/02/2017			Bond Future	1	44,800,000	0.00 Client	Buy
14:32:28	R213	On 02/02/2017			Bond Future	1	5,500,000	0.00 Member	Buy
14:32:28	R213	On 02/02/2017			Bond Future	1	6,700,000	0.00 Member	Buy
14:32:28	R213	On 02/02/2017			Bond Future	1	6,700,000	0.00 Client	Buy
14:32:28	R213	On 02/02/2017			Bond Future	1	44,800,000	0.00 Member	Sell
14:32:28	R213	On 02/02/2017			Bond Future	1	5,500,000	0.00 Member	Sell
14:32:28	R213	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Sell
14:32:28	R213	On 02/02/2017			Bond Future	1	6,700,000	0.00 Member	Sell
14:32:28	R213	On 02/02/2017			Bond Future	1	2,600,000	0.00 Client	Buy
14:32:28	R213	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R213 Bond Future						16	247,200,000	0.00	
16:21:35	R214	On 02/02/2017			Bond Future	1	37,300,000	0.00 Member	Sell
16:21:35	R214	On 02/02/2017			Bond Future	1	37,300,000	0.00 Member	Buy
16:24:55	R214	On 02/02/2017			Bond Future	1	37,300,000	0.00 Member	Buy
16:24:55	R214	On 02/02/2017			Bond Future	1	37,300,000	0.00 Client	Sell
Total for R214 Bond Future						4	149,200,000	0.00	
Grand Total for all Instruments						54	564,200,000	0.00	