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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:13:51	R186	On 02/02/2017		Bond Future	1	15,000,000	0.00 Member	Sell
10:13:51	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
10:13:51	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
10:24:36	R186	On 02/02/2017		Bond Future	1	15,000,000	0.00 Client	Sell
10:24:36	R186	On 02/02/2017		Bond Future	1	15,000,000	0.00 Member	Buy
12:41:15	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
12:41:15	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future					7	70,000,000	0.00	
15:09:12	R2030	On 02/02/2017		Bond Future	1	490,000,000	0.00 Member	Sell
15:09:12	R2030	On 02/02/2017		Bond Future	1	490,000,000	0.00 Member	Buy
16:06:33	R2030	On 02/02/2017		Bond Future	1	490,000,000	0.00 Client	Buy
16:06:33	R2030	On 02/02/2017		Bond Future	1	490,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	1,960,000,000	0.00	
17:03:40	R204	On 02/02/2017			Bond Future	1	4,400,000	0.00 Member	Buy
17:03:40	R204	On 02/02/2017			Bond Future	1	4,400,000	0.00 Client	Sell
17:11:24	R204	On 02/02/2017			Bond Future	1	166,900,000	0.00 Member	Buy
17:11:24	R204	On 02/02/2017			Bond Future	1	95,800,000	0.00 Member	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	4,200,000	0.00 Member	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	8,900,000	0.00 Member	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:31:43	R204	On 02/02/2017			Bond Future	1	50,600,000	0.00 Member	Buy
17:31:43	R204	On 02/02/2017			Bond Future	1	8,900,000	0.00 Client	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	50,600,000	0.00 Member	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:31:43	R204	On 02/02/2017			Bond Future	1	50,600,000	0.00 Client	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	4,200,000	0.00 Member	Buy
17:31:43	R204	On 02/02/2017			Bond Future	1	8,900,000	0.00 Member	Buy
17:31:43	R204	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:31:43	R204	On 02/02/2017			Bond Future	1	4,200,000	0.00 Client	Sell
17:31:44	R204	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:31:44	R204	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Sell
17:31:44	R204	On 02/02/2017			Bond Future	1	95,800,000	0.00 Client	Sell
17:31:44	R204	On 02/02/2017			Bond Future	1	95,800,000	0.00 Member	Buy
17:31:44	R204	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R204 Bond Future						24	676,400,000	0.00	
17:11:24	R207	On 02/02/2017			Bond Future	1	960,600,000	0.00 Member	Buy
17:11:24	R207	On 02/02/2017			Bond Future	1	86,200,000	0.00 Member	Sell
17:13:35	R207	On 02/02/2017			Bond Future	1	19,100,000	0.00 Member	Buy
17:13:35	R207	On 02/02/2017			Bond Future	1	19,100,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	47,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	13,200,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	23,400,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	81,800,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	39,800,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	352,900,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	9,800,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	9,800,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	53,000,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	9,800,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	208,500,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	352,900,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	13,200,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	5,300,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	47,400,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	13,200,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	5,300,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	352,900,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	23,400,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	208,500,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	81,800,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	39,300,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	39,800,000	0.00 Member	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	39,300,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	39,300,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	86,200,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	208,500,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	81,800,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	5,300,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	86,200,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	39,800,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	53,000,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	47,400,000	0.00 Client	Sell
17:34:52	R207	On 02/02/2017			Bond Future	1	23,400,000	0.00 Member	Buy
17:34:52	R207	On 02/02/2017			Bond Future	1	53,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R207 Bond Future						39	3,880,600,000	0.00	
9:21:27	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Sell
9:21:27	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Buy
9:39:58	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Buy
9:39:58	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Sell
10:02:41	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Buy
10:02:41	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Sell
10:35:48	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Client	Sell
10:35:48	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Buy
Total for R209 Bond Future						8	200,000,000	0.00	
Grand Total for all Instruments						82	6,787,000,000	0.00	