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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:10:13	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Client	Sell
12:10:13	AL37	On 03/11/2016		Index Future	1	10,000	0.00 Client	Buy
Total for AL37 Index Future					2	20,000	0.00	
12:11:07	AL7T	On 03/11/2016		Index Future	1	10,000	0.00 Client	Buy
12:11:07	AL7T	On 03/11/2016		Index Future	1	10,000	0.00 Client	Sell
Total for AL7T Index Future					2	20,000	0.00	
12:25:30	R186	On 03/11/2016		Bond Future	1	15,000,000	0.00 Member	Buy
12:25:30	R186	On 03/11/2016		Bond Future	1	22,200,000	0.00 Member	Sell
16:38:25	R186	On 03/11/2016		Bond Future	1	7,200,000	0.00 Client	Buy
16:38:25	R186	On 03/11/2016		Bond Future	1	7,200,000	0.00 Member	Sell
16:38:25	R186	On 03/11/2016		Bond Future	1	15,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:38:25	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Sell
16:38:25	R186	On 03/11/2016			Bond Future	1	7,200,000	0.00 Member	Buy
16:44:06	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:44:06	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:27:56	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:27:56	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future						11	108,800,000	0.00	
15:15:14	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
15:15:14	R2030	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Sell
15:57:23	R2030	On 03/11/2016			Bond Future	1	55,200,000	0.00 Member	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	18,100,000	0.00 Member	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Sell
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	18,100,000	0.00 Member	Sell
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
15:57:23	R2030	On 03/11/2016			Bond Future	1	18,100,000	0.00 Client	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
15:57:23	R2030	On 03/11/2016			Bond Future	1	9,300,000	0.00 Member	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	9,300,000	0.00 Member	Sell
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,800,000	0.00 Member	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	9,300,000	0.00 Client	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,800,000	0.00 Client	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	55,200,000	0.00 Client	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
15:57:23	R2030	On 03/11/2016			Bond Future	1	55,200,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	1,100,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
15:57:24	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
15:57:24	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy

Total for R2030 Bond Future **91** **400,000,000** **0.00**

12:25:30	R2040	On 03/11/2016			Bond Future	1	60,000,000	0.00 Member	Buy
12:25:30	R2040	On 03/11/2016			Bond Future	1	60,000,000	0.00 Member	Sell
16:39:01	R2040	On 03/11/2016			Bond Future	1	60,000,000	0.00 Member	Sell
16:39:01	R2040	On 03/11/2016			Bond Future	1	60,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2040 Bond Future						4	240,000,000	0.00	
11:46:24	R214	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Buy
11:46:24	R214	On 02/02/2017			Bond Future	1	737,900,000	0.00 Member	Sell
12:25:30	R214	On 03/11/2016			Bond Future	1	84,400,000	0.00 Member	Buy
12:25:30	R214	On 03/11/2016			Bond Future	1	84,400,000	0.00 Member	Sell
15:00:22	R214	On 02/02/2017			Bond Future	1	229,300,000	0.00 Member	Buy
15:00:22	R214	On 02/02/2017			Bond Future	1	94,600,000	0.00 Member	Buy
15:00:22	R214	On 02/02/2017			Bond Future	1	62,600,000	0.00 Client	Buy
15:00:22	R214	On 02/02/2017			Bond Future	1	94,600,000	0.00 Client	Buy
15:00:22	R214	On 02/02/2017			Bond Future	1	94,600,000	0.00 Member	Sell
15:00:22	R214	On 02/02/2017			Bond Future	1	37,800,000	0.00 Member	Sell
15:00:22	R214	On 02/02/2017			Bond Future	1	229,300,000	0.00 Member	Sell
15:00:22	R214	On 02/02/2017			Bond Future	1	36,900,000	0.00 Client	Buy
15:00:22	R214	On 02/02/2017			Bond Future	1	37,800,000	0.00 Client	Buy
15:00:22	R214	On 02/02/2017			Bond Future	1	36,900,000	0.00 Member	Sell
15:00:22	R214	On 02/02/2017			Bond Future	1	62,600,000	0.00 Member	Sell
15:00:22	R214	On 02/02/2017			Bond Future	1	62,600,000	0.00 Member	Buy
15:00:22	R214	On 02/02/2017			Bond Future	1	37,800,000	0.00 Member	Buy
15:00:22	R214	On 02/02/2017			Bond Future	1	36,900,000	0.00 Member	Buy
15:00:22	R214	On 02/02/2017			Bond Future	1	229,300,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	20,300,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	16,700,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	16,700,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	26,600,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	26,100,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	35,100,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	13,500,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	11,300,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	6,800,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	16,200,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	24,800,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	16,200,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	14,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	26,600,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	31,500,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	26,600,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	13,500,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	26,100,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	6,800,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	31,500,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	28,800,000	0.00 Member	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	16,700,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	24,800,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	26,100,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	16,200,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	24,800,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	28,800,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	28,800,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	31,500,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	20,300,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	11,300,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	6,800,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	13,500,000	0.00 Client	Buy
15:00:23	R214	On 02/02/2017			Bond Future	1	11,300,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	20,300,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	35,100,000	0.00 Member	Sell
15:00:23	R214	On 02/02/2017			Bond Future	1	35,100,000	0.00 Client	Buy
15:00:24	R214	On 02/02/2017			Bond Future	1	2,700,000	0.00 Client	Buy
15:00:24	R214	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Sell
15:00:24	R214	On 02/02/2017			Bond Future	1	2,700,000	0.00 Member	Buy
15:00:24	R214	On 02/02/2017			Bond Future	1	2,300,000	0.00 Client	Buy
15:00:24	R214	On 02/02/2017			Bond Future	1	2,700,000	0.00 Member	Sell
16:38:43	R214	On 03/11/2016			Bond Future	1	84,400,000	0.00 Client	Buy
16:38:43	R214	On 03/11/2016			Bond Future	1	84,400,000	0.00 Member	Sell
Total for R214 Bond Future						65	3,289,200,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					175	4,038,040,000		0.00
