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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:23:21	I2033	On 03/11/2016		Bond Future	1	36,700,000	0.00 Member	Sell
12:23:21	I2033	On 03/11/2016		Bond Future	1	5,200,000	0.00 Member	Buy
12:27:39	I2033	On 03/11/2016		Bond Future	1	31,500,000	0.00 Member	Buy
12:27:39	I2033	On 03/11/2016		Bond Future	1	5,200,000	0.00 Member	Sell
12:27:39	I2033	On 03/11/2016		Bond Future	1	5,200,000	0.00 Client	Buy
12:27:39	I2033	On 03/11/2016		Bond Future	1	31,500,000	0.00 Member	Sell
12:27:39	I2033	On 03/11/2016		Bond Future	1	31,500,000	0.00 Client	Buy
Total for I2033 Bond Future					7	146,800,000	0.00	
8:21:28	I2038	On 03/11/2016		Bond Future	1	77,900,000	0.00 Member	Buy
8:21:28	I2038	On 02/02/2017		Bond Future	1	77,900,000	0.00 Member	Sell
8:21:28	I2038	On 02/02/2017		Bond Future	1	77,900,000	0.00 Member	Buy
8:21:28	I2038	On 03/11/2016		Bond Future	1	77,900,000	0.00 Member	Sell
8:30:40	I2038	On 03/11/2016		Bond Future	1	77,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:30:40	I2038	On 03/11/2016			Bond Future	1	77,900,000	0.00 Member	Buy
8:31:25	I2038	On 02/02/2017			Bond Future	1	77,900,000	0.00 Client	Buy
8:31:25	I2038	On 02/02/2017			Bond Future	1	77,900,000	0.00 Member	Sell
12:23:21	I2038	On 03/11/2016			Bond Future	1	37,900,000	0.00 Member	Buy
12:23:21	I2038	On 03/11/2016			Bond Future	1	3,400,000	0.00 Member	Sell
12:28:29	I2038	On 03/11/2016			Bond Future	1	34,500,000	0.00 Member	Sell
12:28:29	I2038	On 03/11/2016			Bond Future	1	3,400,000	0.00 Member	Buy
12:28:29	I2038	On 03/11/2016			Bond Future	1	3,400,000	0.00 Client	Sell
12:28:29	I2038	On 03/11/2016			Bond Future	1	34,500,000	0.00 Client	Sell
12:28:29	I2038	On 03/11/2016			Bond Future	1	34,500,000	0.00 Member	Buy
Total for I2038 Bond Future						15	774,800,000	0.00	
12:23:21	I2046	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
12:23:21	I2046	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
12:28:50	I2046	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Buy
12:28:50	I2046	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
12:28:50	I2046	On 03/11/2016			Bond Future	1	1,100,000	0.00 Client	Buy
12:28:50	I2046	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Sell
12:28:50	I2046	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
Total for I2046 Bond Future						7	5,200,000	0.00	
12:23:21	I2050	On 03/11/2016			Bond Future	1	24,300,000	0.00 Member	Sell
12:23:21	I2050	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
12:29:14	I2050	On 03/11/2016			Bond Future	1	24,000,000	0.00 Member	Buy
12:29:14	I2050	On 03/11/2016			Bond Future	1	24,000,000	0.00 Member	Sell
12:29:14	I2050	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
12:29:14	I2050	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
12:29:14	I2050	On 03/11/2016			Bond Future	1	24,000,000	0.00 Client	Buy
Total for I2050 Bond Future						7	97,200,000	0.00	
9:50:29	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
9:50:29	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:52:59	R186	On 03/11/2016			Bond Future	1	76,000,000	0.00 Member	Buy
10:52:59	R186	On 03/11/2016			Bond Future	1	117,000,000	0.00 Member	Sell
16:33:31	R186	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Buy
16:33:31	R186	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Sell
16:56:28	R186	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Buy
16:56:28	R186	On 03/11/2016			Bond Future	1	2,400,000	0.00 Client	Sell
17:03:26	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Sell
17:03:26	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
17:55:46	R186	On 03/11/2016			Bond Future	1	13,000,000	0.00 Client	Buy
17:55:46	R186	On 03/11/2016			Bond Future	1	76,000,000	0.00 Client	Buy
17:55:46	R186	On 03/11/2016			Bond Future	1	7,000,000	0.00 Member	Buy
17:55:46	R186	On 03/11/2016			Bond Future	1	7,000,000	0.00 Member	Sell
17:55:46	R186	On 03/11/2016			Bond Future	1	7,000,000	0.00 Client	Buy
17:55:46	R186	On 03/11/2016			Bond Future	1	13,000,000	0.00 Member	Buy
17:55:46	R186	On 03/11/2016			Bond Future	1	21,000,000	0.00 Member	Buy
17:55:46	R186	On 03/11/2016			Bond Future	1	13,000,000	0.00 Member	Sell
17:55:46	R186	On 03/11/2016			Bond Future	1	76,000,000	0.00 Member	Sell
17:55:46	R186	On 03/11/2016			Bond Future	1	21,000,000	0.00 Member	Sell
17:55:46	R186	On 03/11/2016			Bond Future	1	21,000,000	0.00 Client	Buy
Total for R186 Bond Future						21	478,800,000	0.00	
8:21:28	R202	On 02/02/2017			Bond Future	1	174,600,000	0.00 Member	Sell
8:21:28	R202	On 03/11/2016			Bond Future	1	174,600,000	0.00 Member	Buy
8:21:28	R202	On 03/11/2016			Bond Future	1	174,600,000	0.00 Member	Sell
8:21:28	R202	On 02/02/2017			Bond Future	1	174,600,000	0.00 Member	Buy
8:31:50	R202	On 03/11/2016			Bond Future	1	174,600,000	0.00 Client	Sell
8:31:50	R202	On 03/11/2016			Bond Future	1	174,600,000	0.00 Member	Buy
8:33:06	R202	On 02/02/2017			Bond Future	1	174,600,000	0.00 Client	Buy
8:33:06	R202	On 02/02/2017			Bond Future	1	174,600,000	0.00 Member	Sell
10:10:22	R202	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
10:10:22	R202	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
12:23:21	R202	On 03/11/2016			Bond Future	1	14,300,000	0.00 Member	Buy
12:23:21	R202	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
12:28:05	R202	On 03/11/2016			Bond Future	1	13,700,000	0.00 Member	Sell
12:28:05	R202	On 03/11/2016			Bond Future	1	13,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:28:05	R202	On 03/11/2016			Bond Future	1	13,700,000	0.00 Client	Sell
12:28:06	R202	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Sell
12:28:06	R202	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
Total for R202 Bond Future						17	1,454,200,000	0.00	
16:36:42	R2023	On 03/11/2016			Bond Future	1	19,600,000	0.00 Member	Buy
16:36:42	R2023	On 03/11/2016			Bond Future	1	19,600,000	0.00 Member	Sell
16:55:09	R2023	On 03/11/2016			Bond Future	1	19,600,000	0.00 Member	Sell
16:55:09	R2023	On 03/11/2016			Bond Future	1	19,600,000	0.00 Client	Buy
Total for R2023 Bond Future						4	78,400,000	0.00	
17:17:12	R204	On 03/11/2016			Bond Future	1	119,900,000	0.00 Member	Buy
17:17:12	R204	On 03/11/2016			Bond Future	1	119,900,000	0.00 Member	Sell
Total for R204 Bond Future						2	239,800,000	0.00	
16:36:42	R208	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy
16:36:42	R208	On 03/11/2016			Bond Future	1	9,700,000	0.00 Member	Sell
16:56:07	R208	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
16:56:07	R208	On 03/11/2016			Bond Future	1	3,900,000	0.00 Member	Buy
16:56:07	R208	On 03/11/2016			Bond Future	1	4,100,000	0.00 Client	Buy
16:56:07	R208	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
16:56:07	R208	On 03/11/2016			Bond Future	1	4,100,000	0.00 Member	Buy
16:56:07	R208	On 03/11/2016			Bond Future	1	3,900,000	0.00 Client	Buy
16:56:07	R208	On 03/11/2016			Bond Future	1	3,900,000	0.00 Member	Sell
16:56:07	R208	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Sell
16:56:07	R208	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Buy
16:56:07	R208	On 03/11/2016			Bond Future	1	4,100,000	0.00 Member	Sell
16:56:07	R208	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
Total for R208 Bond Future						13	38,800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					93	3,314,000,000		0.00
