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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
8:01:03	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell	
8:01:03	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy	
9:06:03	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell	
9:06:03	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Buy	
10:30:00	R186	On 02/02/2017		Bond Future	1	800,000	0.00 Member	Buy	
10:30:00	R186	On 02/02/2017		Bond Future	1	800,000	0.00 Member	Sell	
10:38:06	R186	On 02/02/2017		Bond Future	1	800,000	0.00 Client	Buy	
10:38:06	R186	On 02/02/2017		Bond Future	1	800,000	0.00 Member	Sell	
12:46:59	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Buy
12:46:59	R186	On 02/02/2017	9.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:06:33	R186	On 02/02/2017		Bond Future	1	300,000,000	0.00 Member	Sell	
13:06:33	R186	On 02/02/2017		Bond Future	1	3,700,000	0.00 Member	Buy	
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,000,000	0.00 Member	Buy
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Buy
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Buy
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Client	Buy
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,000,000	0.00 Member	Sell
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Sell
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Sell
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Client	Buy
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Client	Buy
13:49:37	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	4,100,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	45,200,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	97,600,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	25,200,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	14,200,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	4,100,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	45,200,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	25,200,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	3,700,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	97,600,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	2,300,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	4,100,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	14,200,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	97,600,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	101,200,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	14,200,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	25,200,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	101,200,000	0.00 Member	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	2,800,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	101,200,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	45,200,000	0.00 Member	Sell
14:30:20	R186	On 02/02/2017			Bond Future	1	3,700,000	0.00 Client	Buy
14:30:20	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Buy
14:44:29	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
14:44:29	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:50:30	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
14:50:30	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
14:51:02	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
14:51:02	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:52:26	R186	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Sell
14:52:26	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	2,700,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	65,100,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	9,400,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	9,400,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	2,700,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	67,400,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	1,600,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	16,800,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	30,100,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	9,400,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	16,800,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	16,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	67,400,000	0.00 Member	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	30,100,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	2,100,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	2,700,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	65,100,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	65,100,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	67,400,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell
15:08:00	R186	On 02/02/2017			Bond Future	1	30,100,000	0.00 Client	Buy
15:08:00	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Client	Buy
16:29:49	R186	On 02/02/2017			Bond Future	1	7,700,000	0.00 Member	Sell
16:29:49	R186	On 02/02/2017			Bond Future	1	11,500,000	0.00 Member	Buy
16:41:49	R186	On 02/02/2017			Bond Future	1	3,800,000	0.00 Member	Buy
16:41:49	R186	On 02/02/2017			Bond Future	1	7,700,000	0.00 Member	Buy
16:41:49	R186	On 02/02/2017			Bond Future	1	3,800,000	0.00 Member	Sell
16:41:49	R186	On 02/02/2017			Bond Future	1	7,700,000	0.00 Client	Sell
16:41:49	R186	On 02/02/2017			Bond Future	1	3,800,000	0.00 Client	Sell
Total for R186 Bond Future						111	2,119,200,000	0.00	
16:34:39	R2030	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Buy
16:34:39	R2030	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Sell
16:38:00	R2030	On 02/02/2017			Bond Future	1	290,000,000	0.00 Member	Sell
16:38:00	R2030	On 02/02/2017			Bond Future	1	290,000,000	0.00 Member	Buy
17:05:35	R2030	On 02/02/2017			Bond Future	1	200,000,000	0.00 Client	Sell
17:05:35	R2030	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Buy
17:06:54	R2030	On 02/02/2017			Bond Future	1	290,000,000	0.00 Client	Sell
17:06:54	R2030	On 02/02/2017			Bond Future	1	290,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						8	1,960,000,000	0.00	
16:21:47	R209	On 02/02/2017			Bond Future	1	1,700,000	0.00 Member	Buy
16:21:47	R209	On 02/02/2017			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R209 Bond Future						2	3,400,000	0.00	
10:30:00	R213	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Buy
10:30:00	R213	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Sell
10:38:22	R213	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Sell
10:38:22	R213	On 02/02/2017			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R213 Bond Future						4	7,200,000	0.00	
Grand Total for all Instruments						125	4,089,800,000	0.00	