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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:19:07	R2023	On 02/02/2017		Bond Future	1	145,000,000	0.00 Member	Buy
12:19:07	R2023	On 02/02/2017		Bond Future	1	145,000,000	0.00 Member	Sell
13:09:14	R2023	On 02/02/2017		Bond Future	1	145,000,000	0.00 Member	Buy
13:09:14	R2023	On 02/02/2017		Bond Future	1	145,000,000	0.00 Client	Sell
Total for R2023 Bond Future					4	580,000,000	0.00	
13:58:25	R207	On 02/02/2017		Bond Future	1	16,500,000	0.00 Member	Buy
13:58:25	R207	On 02/02/2017		Bond Future	1	16,500,000	0.00 Client	Sell
Total for R207 Bond Future					2	33,000,000	0.00	
17:26:55	R208	On 02/02/2017		Bond Future	1	368,400,000	0.00 Member	Buy
17:26:55	R208	On 02/02/2017		Bond Future	1	368,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R208 Bond Future						2	736,800,000	0.00	
17:26:55	R209	On 02/02/2017			Bond Future	1	234,200,000	0.00 Member	Buy
17:26:55	R209	On 02/02/2017			Bond Future	1	284,200,000	0.00 Member	Sell
17:33:16	R209	On 02/02/2017			Bond Future	1	234,200,000	0.00 Client	Buy
17:33:16	R209	On 02/02/2017			Bond Future	1	17,000,000	0.00 Client	Buy
17:33:16	R209	On 02/02/2017			Bond Future	1	33,000,000	0.00 Member	Sell
17:33:16	R209	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Sell
17:33:16	R209	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Buy
17:33:16	R209	On 02/02/2017			Bond Future	1	33,000,000	0.00 Member	Buy
17:33:16	R209	On 02/02/2017			Bond Future	1	234,200,000	0.00 Member	Sell
17:33:16	R209	On 02/02/2017			Bond Future	1	33,000,000	0.00 Client	Buy
Total for R209 Bond Future						10	1,136,800,000	0.00	
17:26:55	R213	On 02/02/2017			Bond Future	1	202,600,000	0.00 Member	Sell
17:26:55	R213	On 02/02/2017			Bond Future	1	228,000,000	0.00 Member	Buy
17:35:41	R213	On 02/02/2017			Bond Future	1	8,500,000	0.00 Client	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	16,500,000	0.00 Member	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
17:35:41	R213	On 02/02/2017			Bond Future	1	202,600,000	0.00 Member	Buy
17:35:41	R213	On 02/02/2017			Bond Future	1	16,500,000	0.00 Member	Buy
17:35:41	R213	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
17:35:41	R213	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
17:35:41	R213	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	8,500,000	0.00 Member	Buy
17:35:41	R213	On 02/02/2017			Bond Future	1	202,600,000	0.00 Client	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	8,500,000	0.00 Member	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
17:35:41	R213	On 02/02/2017			Bond Future	1	16,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						19	912,000,000	0.00	
17:26:55	R214	On 02/02/2017			Bond Future	1	15,800,000	0.00 Member	Sell
17:26:55	R214	On 02/02/2017			Bond Future	1	23,900,000	0.00 Member	Buy
17:31:23	R214	On 02/02/2017			Bond Future	1	8,100,000	0.00 Member	Sell
17:31:23	R214	On 02/02/2017			Bond Future	1	15,800,000	0.00 Member	Buy
17:31:23	R214	On 02/02/2017			Bond Future	1	8,100,000	0.00 Client	Sell
17:31:23	R214	On 02/02/2017			Bond Future	1	15,800,000	0.00 Client	Sell
17:31:23	R214	On 02/02/2017			Bond Future	1	8,100,000	0.00 Member	Buy
Total for R214 Bond Future						7	95,600,000	0.00	
Grand Total for all Instruments						44	3,494,200,000	0.00	