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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:42:09	I2025	On 02/02/2017		Bond Future	1	42,700,000	0.00 Member	Buy
16:42:09	I2025	On 02/02/2017		Bond Future	1	42,700,000	0.00 Member	Sell
16:55:32	I2025	On 02/02/2017		Bond Future	1	42,700,000	0.00 Member	Buy
16:55:32	I2025	On 02/02/2017		Bond Future	1	42,700,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>					<b>4</b>	<b>170,800,000</b>	<b>0.00</b>	
12:35:42	I2038	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Sell
12:35:42	I2038	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Buy
16:42:09	I2038	On 02/02/2017		Bond Future	1	45,000,000	0.00 Member	Buy
16:42:09	I2038	On 02/02/2017		Bond Future	1	45,000,000	0.00 Member	Sell
16:55:09	I2038	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Sell
16:55:09	I2038	On 02/02/2017		Bond Future	1	2,000,000	0.00 Client	Buy
16:56:21	I2038	On 02/02/2017		Bond Future	1	45,000,000	0.00 Member	Buy
16:56:21	I2038	On 02/02/2017		Bond Future	1	45,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2038 Bond Future</b>						<b>8</b>	<b>188,000,000</b>	<b>0.00</b>	
16:42:09	I2050	On 02/02/2017			Bond Future	1	56,000,000	0.00 Member	Buy
16:42:09	I2050	On 02/02/2017			Bond Future	1	56,000,000	0.00 Member	Sell
16:56:06	I2050	On 02/02/2017			Bond Future	1	56,000,000	0.00 Member	Buy
16:56:06	I2050	On 02/02/2017			Bond Future	1	56,000,000	0.00 Client	Sell
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>224,000,000</b>	<b>0.00</b>	
8:04:31	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Sell
8:04:31	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:53:50	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
14:53:50	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
17:06:13	R186	On 02/02/2017			Bond Future	1	5,100,000	0.00 Member	Sell
17:06:13	R186	On 02/02/2017			Bond Future	1	98,600,000	0.00 Member	Buy
17:13:46	R186	On 02/02/2017			Bond Future	1	4,400,000	0.00 Member	Sell
17:13:46	R186	On 02/02/2017			Bond Future	1	20,800,000	0.00 Member	Sell
17:13:46	R186	On 02/02/2017			Bond Future	1	62,000,000	0.00 Member	Sell
17:13:46	R186	On 02/02/2017			Bond Future	1	6,300,000	0.00 Client	Sell
17:13:46	R186	On 02/02/2017			Bond Future	1	20,800,000	0.00 Client	Sell
17:13:46	R186	On 02/02/2017			Bond Future	1	4,400,000	0.00 Client	Sell
17:13:46	R186	On 02/02/2017			Bond Future	1	6,300,000	0.00 Member	Buy
17:13:46	R186	On 02/02/2017			Bond Future	1	4,400,000	0.00 Member	Buy
17:13:46	R186	On 02/02/2017			Bond Future	1	62,000,000	0.00 Client	Sell
17:13:46	R186	On 02/02/2017			Bond Future	1	5,100,000	0.00 Member	Buy
17:13:46	R186	On 02/02/2017			Bond Future	1	5,100,000	0.00 Client	Sell
17:13:46	R186	On 02/02/2017			Bond Future	1	62,000,000	0.00 Member	Buy
17:13:46	R186	On 02/02/2017			Bond Future	1	20,800,000	0.00 Member	Buy
17:13:46	R186	On 02/02/2017			Bond Future	1	6,300,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>20</b>	<b>404,400,000</b>	<b>0.00</b>	
16:55:46	R2032	On 02/02/2017			Bond Future	1	187,300,000	0.00 Member	Sell
16:55:46	R2032	On 02/02/2017			Bond Future	1	112,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:15	R2032	On 02/02/2017			Bond Future	1	33,300,000	0.00 Member	Buy
17:06:15	R2032	On 02/02/2017			Bond Future	1	41,100,000	0.00 Member	Buy
17:06:15	R2032	On 02/02/2017			Bond Future	1	33,300,000	0.00 Client	Buy
17:06:15	R2032	On 02/02/2017			Bond Future	1	41,100,000	0.00 Member	Sell
17:06:15	R2032	On 02/02/2017			Bond Future	1	33,300,000	0.00 Member	Sell
17:06:15	R2032	On 02/02/2017			Bond Future	1	41,100,000	0.00 Client	Buy
17:06:16	R2032	On 02/02/2017			Bond Future	1	112,900,000	0.00 Member	Sell
17:06:16	R2032	On 02/02/2017			Bond Future	1	112,900,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>749,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>46</b>	<b>1,736,400,000</b>	<b>0.00</b>	