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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
7:33:28	R186	On 03/11/2016		Bond Future	1	31,300,000	0.00 Member	Sell
7:33:28	R186	On 03/11/2016		Bond Future	1	31,300,000	0.00 Member	Buy
7:46:42	R186	On 03/11/2016		Bond Future	1	31,300,000	0.00 Client	Sell
7:46:42	R186	On 03/11/2016		Bond Future	1	31,300,000	0.00 Member	Buy
8:13:41	R186	On 03/11/2016		Bond Future	1	4,600,000	0.00 Member	Buy
8:13:41	R186	On 03/11/2016		Bond Future	1	4,600,000	0.00 Member	Sell
8:37:51	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Buy
8:37:51	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Sell
8:53:25	R186	On 03/11/2016		Bond Future	1	4,600,000	0.00 Member	Buy
8:53:25	R186	On 03/11/2016		Bond Future	1	4,600,000	0.00 Client	Sell
8:56:03	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Sell
8:56:03	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Client	Buy
9:01:00	R186	On 03/11/2016		Bond Future	1	36,700,000	0.00 Member	Sell
9:01:00	R186	On 03/11/2016		Bond Future	1	36,700,000	0.00 Member	Buy
9:01:00	R186	On 03/11/2016		Bond Future	1	36,700,000	0.00 Member	Buy
9:01:00	R186	On 03/11/2016		Bond Future	1	36,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:10:00	R186	On 03/11/2016			Bond Future	1	36,700,000	0.00 Client	Sell
9:10:00	R186	On 03/11/2016			Bond Future	1	36,700,000	0.00 Member	Buy
9:10:28	R186	On 03/11/2016			Bond Future	1	36,700,000	0.00 Member	Sell
9:10:28	R186	On 03/11/2016			Bond Future	1	36,700,000	0.00 Client	Buy
10:48:21	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
10:48:21	R186	On 03/11/2016			Bond Future	1	61,000,000	0.00 Member	Sell
11:01:51	R186	On 03/11/2016			Bond Future	1	11,000,000	0.00 Client	Buy
11:01:51	R186	On 03/11/2016			Bond Future	1	11,000,000	0.00 Member	Buy
11:01:51	R186	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Buy
11:01:51	R186	On 03/11/2016			Bond Future	1	14,000,000	0.00 Member	Buy
11:01:51	R186	On 03/11/2016			Bond Future	1	14,000,000	0.00 Member	Sell
11:01:51	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
11:01:51	R186	On 03/11/2016			Bond Future	1	14,000,000	0.00 Client	Buy
11:01:51	R186	On 03/11/2016			Bond Future	1	12,000,000	0.00 Member	Buy
11:01:51	R186	On 03/11/2016			Bond Future	1	12,000,000	0.00 Member	Sell
11:01:51	R186	On 03/11/2016			Bond Future	1	20,000,000	0.00 Client	Buy
11:01:51	R186	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Sell
11:01:51	R186	On 03/11/2016			Bond Future	1	12,000,000	0.00 Client	Buy
11:01:51	R186	On 03/11/2016			Bond Future	1	11,000,000	0.00 Member	Sell
11:01:51	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Buy
13:42:19	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
13:42:19	R186	On 03/11/2016			Bond Future	1	20,200,000	0.00 Member	Sell
14:25:08	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
14:25:08	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
14:39:48	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
14:39:48	R186	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
15:24:11	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Buy
15:24:11	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:36:09	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
16:36:09	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:36:09	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:36:09	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
16:36:09	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
16:36:09	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy
16:36:09	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:36:09	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
16:36:09	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Sell
16:36:09	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:36:09	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:45:01	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
16:45:01	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
16:46:18	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
16:46:18	R186	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
16:46:18	R186	On 03/11/2016			Bond Future	1	17,500,000	0.00 Member	Sell
16:46:18	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
16:46:18	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
16:46:18	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	17,500,000	0.00 Client	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
16:46:18	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	17,500,000	0.00 Member	Buy
16:46:18	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
16:56:18	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Sell
16:56:18	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
17:30:26	R186	On 03/11/2016			Bond Future	1	9,300,000	0.00 Member	Sell
17:30:26	R186	On 03/11/2016			Bond Future	1	7,800,000	0.00 Member	Buy
17:44:55	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Buy
17:44:55	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Sell
17:44:55	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Client	Buy
17:44:55	R186	On 03/11/2016			Bond Future	1	7,800,000	0.00 Client	Buy
17:44:55	R186	On 03/11/2016			Bond Future	1	7,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						87	845,800,000	0.00	
12:24:10	R2023	On 03/11/2016			Bond Future	1	11,900,000	0.00 Client	Sell
12:24:10	R2023	On 03/11/2016			Bond Future	1	11,900,000	0.00 Client	Buy
Total for R2023 Bond Future						2	23,800,000	0.00	
8:13:41	R2035	On 03/11/2016			Bond Future	1	14,900,000	0.00 Member	Buy
8:13:41	R2035	On 03/11/2016			Bond Future	1	14,900,000	0.00 Member	Sell
8:55:31	R2035	On 03/11/2016			Bond Future	1	14,900,000	0.00 Member	Buy
8:55:31	R2035	On 03/11/2016			Bond Future	1	14,900,000	0.00 Client	Sell
Total for R2035 Bond Future						4	59,600,000	0.00	
8:39:05	R204	On 03/11/2016			Bond Future	1	62,600,000	0.00 Member	Sell
8:39:05	R204	On 03/11/2016			Bond Future	1	62,600,000	0.00 Member	Buy
8:49:13	R204	On 03/11/2016			Bond Future	1	62,600,000	0.00 Client	Buy
8:49:13	R204	On 03/11/2016			Bond Future	1	62,600,000	0.00 Member	Sell
Total for R204 Bond Future						4	250,400,000	0.00	
8:13:41	R2040	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Sell
8:13:41	R2040	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Buy
8:54:42	R2040	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Sell
8:54:42	R2040	On 03/11/2016			Bond Future	1	5,200,000	0.00 Client	Buy
17:30:26	R2040	On 03/11/2016			Bond Future	1	53,400,000	0.00 Member	Sell
17:30:26	R2040	On 03/11/2016			Bond Future	1	38,400,000	0.00 Member	Buy
17:46:06	R2040	On 03/11/2016			Bond Future	1	8,000,000	0.00 Client	Buy
17:46:06	R2040	On 03/11/2016			Bond Future	1	7,000,000	0.00 Member	Sell
17:46:06	R2040	On 03/11/2016			Bond Future	1	38,400,000	0.00 Member	Sell
17:46:06	R2040	On 03/11/2016			Bond Future	1	7,000,000	0.00 Member	Buy
17:46:06	R2040	On 03/11/2016			Bond Future	1	8,000,000	0.00 Member	Buy
17:46:06	R2040	On 03/11/2016			Bond Future	1	38,400,000	0.00 Client	Buy
17:46:06	R2040	On 03/11/2016			Bond Future	1	7,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:46:06	R2040	On 03/11/2016			Bond Future	1	8,000,000	0.00 Member	Sell
Total for R2040 Bond Future						14	234,400,000	0.00	
17:30:26	R2044	On 03/11/2016			Bond Future	1	127,200,000	0.00 Member	Sell
17:30:26	R2044	On 03/11/2016			Bond Future	1	127,200,000	0.00 Member	Buy
17:45:09	R2044	On 03/11/2016			Bond Future	1	127,200,000	0.00 Client	Buy
17:45:09	R2044	On 03/11/2016			Bond Future	1	127,200,000	0.00 Member	Sell
Total for R2044 Bond Future						4	508,800,000	0.00	
8:13:41	R2048	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Sell
8:13:41	R2048	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Buy
8:54:06	R2048	On 03/11/2016			Bond Future	1	9,500,000	0.00 Client	Buy
8:54:06	R2048	On 03/11/2016			Bond Future	1	9,500,000	0.00 Member	Sell
Total for R2048 Bond Future						4	38,000,000	0.00	
8:25:07	R207	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Buy
8:25:07	R207	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Sell
8:50:55	R207	On 03/11/2016			Bond Future	1	3,000,000	0.00 Client	Sell
8:50:55	R207	On 03/11/2016			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R207 Bond Future						4	12,000,000	0.00	
8:13:41	R209	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Sell
8:13:41	R209	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Buy
8:39:05	R209	On 03/11/2016			Bond Future	1	15,300,000	0.00 Member	Sell
8:39:05	R209	On 03/11/2016			Bond Future	1	15,300,000	0.00 Member	Buy
8:49:03	R209	On 03/11/2016			Bond Future	1	15,300,000	0.00 Member	Sell
8:49:03	R209	On 03/11/2016			Bond Future	1	15,300,000	0.00 Client	Buy
8:52:30	R209	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Sell
8:52:30	R209	On 03/11/2016			Bond Future	1	4,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						8	79,600,000	0.00	
12:03:05	R210	On 03/11/2016			Bond Future	1	5,600,000	0.00 Member	Buy
12:03:05	R210	On 03/11/2016			Bond Future	1	5,600,000	0.00 Client	Sell
16:19:20	R210	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:19:20	R210	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R210 Bond Future						4	15,400,000	0.00	
8:13:41	R213	On 03/11/2016			Bond Future	1	6,600,000	0.00 Member	Sell
8:13:41	R213	On 03/11/2016			Bond Future	1	6,600,000	0.00 Member	Buy
8:50:10	R213	On 03/11/2016			Bond Future	1	6,600,000	0.00 Client	Buy
8:50:10	R213	On 03/11/2016			Bond Future	1	6,600,000	0.00 Member	Sell
Total for R213 Bond Future						4	26,400,000	0.00	
7:33:28	R214	On 03/11/2016			Bond Future	1	30,900,000	0.00 Member	Buy
7:33:28	R214	On 03/11/2016			Bond Future	1	30,900,000	0.00 Member	Sell
7:46:33	R214	On 03/11/2016			Bond Future	1	30,900,000	0.00 Client	Buy
7:46:33	R214	On 03/11/2016			Bond Future	1	30,900,000	0.00 Member	Sell
8:25:07	R214	On 03/11/2016			Bond Future	1	6,600,000	0.00 Member	Sell
8:25:07	R214	On 03/11/2016			Bond Future	1	6,600,000	0.00 Member	Buy
8:51:46	R214	On 03/11/2016			Bond Future	1	6,600,000	0.00 Member	Sell
8:51:46	R214	On 03/11/2016			Bond Future	1	6,600,000	0.00 Client	Buy
Total for R214 Bond Future						8	150,000,000	0.00	
Grand Total for all Instruments						147	2,244,200,000	0.00	