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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:32:59	I2025	On 03/11/2016		Bond Future	1	12,200,000	0.00 Client	Sell
14:32:59	I2025	On 03/11/2016		Bond Future	1	12,200,000	0.00 Client	Buy
Total for I2025 Bond Future					2	24,400,000	0.00	
12:20:43	R186	On 02/02/2017		Bond Future	1	1,000,000	0.00 Member	Buy
12:20:43	R186	On 02/02/2017		Bond Future	1	1,000,000	0.00 Client	Sell
12:25:58	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Buy
12:25:58	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Sell
12:47:11	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Client	Buy
12:47:11	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Sell
14:19:38	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Sell
14:19:38	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Buy
14:21:33	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Sell
14:21:33	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:24:20	R186	On 03/11/2016			Bond Future	1	2,900,000	0.00 Member	Buy
14:24:20	R186	On 03/11/2016			Bond Future	1	2,900,000	0.00 Client	Sell
14:32:03	R186	On 03/11/2016			Bond Future	1	2,900,000	0.00 Client	Buy
14:32:03	R186	On 03/11/2016			Bond Future	1	2,900,000	0.00 Member	Sell
14:33:56	R186	On 02/02/2017			Bond Future	1	250,000,000	0.00 Member	Sell
14:33:56	R186	On 02/02/2017			Bond Future	1	250,000,000	0.00 Member	Buy
14:54:13	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
14:54:13	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
14:56:24	R186	On 02/02/2017			Bond Future	1	53,700,000	0.00 Member	Buy
14:56:24	R186	On 02/02/2017			Bond Future	1	250,000,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	38,000,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	55,500,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	26,000,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	13,200,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	8,700,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	23,800,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	23,800,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	38,000,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	55,500,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	21,400,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	53,700,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	8,700,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	13,200,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	21,400,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	53,700,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	5,200,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	26,000,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	55,500,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	38,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	21,400,000	0.00 Member	Sell
16:03:21	R186	On 02/02/2017			Bond Future	1	23,800,000	0.00 Client	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	13,200,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	26,000,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	8,700,000	0.00 Member	Buy
16:03:21	R186	On 02/02/2017			Bond Future	1	3,600,000	0.00 Client	Buy
16:12:17	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
16:12:17	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Sell
Total for R186 Bond Future						54	1,534,400,000	0.00	
14:32:59	R203	On 03/11/2016			Bond Future	1	17,700,000	0.00 Client	Sell
14:32:59	R203	On 03/11/2016			Bond Future	1	17,700,000	0.00 Client	Buy
Total for R203 Bond Future						2	35,400,000	0.00	
8:06:02	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Sell
8:06:02	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Buy
16:21:10	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Member	Buy
16:21:10	R204	On 03/11/2016			Bond Future	1	25,000,000	0.00 Client	Sell
Total for R204 Bond Future						4	100,000,000	0.00	
14:32:59	R208	On 03/11/2016			Bond Future	1	14,300,000	0.00 Client	Sell
14:32:59	R208	On 03/11/2016			Bond Future	1	14,300,000	0.00 Client	Buy
Total for R208 Bond Future						2	28,600,000	0.00	
14:32:59	R212	On 03/11/2016			Bond Future	1	14,200,000	0.00 Client	Sell
14:32:59	R212	On 03/11/2016			Bond Future	1	14,200,000	0.00 Client	Buy
Total for R212 Bond Future						2	28,400,000	0.00	
14:32:59	R213	On 03/11/2016			Bond Future	1	14,900,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:32:59	R213	On 03/11/2016		Bond Future	1	14,900,000	0.00 Client	Buy
Total for R213 Bond Future					2	29,800,000	0.00	
Grand Total for all Instruments					68	1,781,000,000	0.00	