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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:27:33	I2025	On 02/02/2017		Bond Future	1	12,200,000	0.00 Member	Buy
16:27:33	I2025	On 02/02/2017		Bond Future	1	12,200,000	0.00 Member	Sell
17:20:45	I2025	On 02/02/2017		Bond Future	1	12,200,000	0.00 Client	Buy
17:20:45	I2025	On 02/02/2017		Bond Future	1	12,200,000	0.00 Member	Sell
Total for I2025 Bond Future					4	48,800,000	0.00	
9:56:30	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Member	Buy
9:56:30	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Member	Sell
10:27:21	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Client	Sell
10:27:21	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Member	Buy
16:19:24	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Member	Buy
16:19:24	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Member	Sell
17:20:29	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Client	Buy
17:20:29	R186	On 02/02/2017		Bond Future	1	300,000	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						8	101,200,000	0.00	
16:19:24	R203	On 02/02/2017			Bond Future	1	17,700,000	0.00 Member	Buy
16:19:24	R203	On 02/02/2017			Bond Future	1	17,700,000	0.00 Member	Sell
17:19:53	R203	On 02/02/2017			Bond Future	1	17,700,000	0.00 Client	Buy
17:19:53	R203	On 02/02/2017			Bond Future	1	17,700,000	0.00 Member	Sell
Total for R203 Bond Future						4	70,800,000	0.00	
17:00:31	R2030	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:00:31	R2030	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:08:17	R2030	On 02/02/2017			Bond Future	1	1,600,000	0.00 Client	Buy
17:08:17	R2030	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Sell
Total for R2030 Bond Future						4	6,400,000	0.00	
13:46:16	R2037	On 02/02/2017			Bond Future	1	11,500,000	0.00 Member	Buy
13:46:16	R2037	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Sell
15:33:51	R2037	On 02/02/2017			Bond Future	1	8,900,000	0.00 Member	Sell
15:33:51	R2037	On 02/02/2017			Bond Future	1	8,900,000	0.00 Member	Buy
15:33:51	R2037	On 02/02/2017			Bond Future	1	8,900,000	0.00 Client	Sell
15:33:52	R2037	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Buy
15:33:52	R2037	On 02/02/2017			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R2037 Bond Future						7	46,000,000	0.00	
17:00:31	R207	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Sell
17:00:31	R207	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Buy
17:08:05	R207	On 02/02/2017			Bond Future	1	2,200,000	0.00 Client	Buy
17:08:05	R207	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Sell
Total for R207 Bond Future						4	8,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:19:24	R208	On 02/02/2017			Bond Future	1	14,300,000	0.00 Member	Buy
16:19:24	R208	On 02/02/2017			Bond Future	1	14,300,000	0.00 Member	Sell
17:27:17	R208	On 02/02/2017			Bond Future	1	14,300,000	0.00 Client	Buy
17:27:17	R208	On 02/02/2017			Bond Future	1	14,300,000	0.00 Member	Sell
Total for R208 Bond Future						4	57,200,000	0.00	
15:56:00	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Member	Buy
15:56:00	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Member	Buy
15:56:00	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Member	Sell
15:56:00	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Member	Sell
16:34:50	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Client	Buy
16:34:50	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Member	Sell
16:34:57	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Member	Sell
16:34:57	R209	On 02/02/2017			Bond Future	1	162,500,000	0.00 Client	Buy
Total for R209 Bond Future						8	1,300,000,000	0.00	
16:27:33	R212	On 02/02/2017			Bond Future	1	14,200,000	0.00 Member	Buy
16:27:33	R212	On 02/02/2017			Bond Future	1	14,200,000	0.00 Member	Sell
17:20:57	R212	On 02/02/2017			Bond Future	1	14,200,000	0.00 Member	Sell
17:20:57	R212	On 02/02/2017			Bond Future	1	14,200,000	0.00 Client	Buy
Total for R212 Bond Future						4	56,800,000	0.00	
Grand Total for all Instruments						47	1,696,000,000	0.00	