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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:26	ALBI	On 04/08/2016		Index Future	1	1,240,000	0.00 Client	Buy
12:24:26	ALBI	On 04/08/2016		Index Future	1	1,240,000	0.00 Member	Sell
12:49:03	ALBI	On 04/02/2016		Index Future	1	1,240,000	0.00 Client	Buy
12:49:03	ALBI	On 04/08/2016		Index Future	1	1,240,000	0.00 Client	Sell
12:49:03	ALBI	On 04/08/2016		Index Future	1	1,240,000	0.00 Member	Buy
12:49:03	ALBI	On 04/02/2016		Index Future	1	1,240,000	0.00 Member	Sell
12:50:30	ALBI	On 04/02/2016		Index Future	1	1,240,000	0.00 Member	Buy
12:50:30	ALBI	On 04/02/2016		Index Future	1	1,240,000	0.00 Client	Sell
Total for ALBI Index Future					8	9,920,000	0.00	
9:20:37	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
9:20:37	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for GOVI GOVI						2	40,000	0.00	
13:39:21	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
13:39:21	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R186 Bond Future						2	4,000,000	0.00	
13:39:21	R2032	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
13:39:21	R2032	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2032 Bond Future						2	4,000,000	0.00	
13:39:21	R2037	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
13:39:21	R2037	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	2,000,000	0.00	
13:39:21	R2048	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
13:39:21	R2048	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	10,000,000	0.00	
17:36:08	R209	On 04/02/2016			Bond Future	1	262,400,000	0.00 Member	Buy
17:36:08	R209	On 04/02/2016			Bond Future	1	235,400,000	0.00 Member	Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	14,400,000	0.00 Client	Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	14,400,000	0.00 Member	Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	235,400,000	0.00 Member	Buy
17:40:06	R209	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
17:40:06	R209	On 04/02/2016			Bond Future	1	10,100,000	0.00 Member	Buy
17:40:06	R209	On 04/02/2016			Bond Future	1	14,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	10,100,000	0.00 Member	Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	235,400,000	0.00 Client	Sell
17:40:06	R209	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
17:40:06	R209	On 04/02/2016			Bond Future	1	10,100,000	0.00 Client	Sell
Total for R209 Bond Future						16	1,049,600,000	0.00	
13:39:21	R214	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
13:39:21	R214	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
17:13:59	R214	On 04/02/2016			Bond Future	1	137,400,000	0.00 Member	Buy
17:13:59	R214	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	55,700,000	0.00 Member	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	55,700,000	0.00 Client	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	10,500,000	0.00 Member	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	6,600,000	0.00 Client	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	6,600,000	0.00 Member	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	10,500,000	0.00 Member	Buy
17:25:46	R214	On 04/02/2016			Bond Future	1	55,700,000	0.00 Member	Buy
17:25:46	R214	On 04/02/2016			Bond Future	1	7,600,000	0.00 Client	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	7,600,000	0.00 Member	Buy
17:25:46	R214	On 04/02/2016			Bond Future	1	10,500,000	0.00 Client	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	7,800,000	0.00 Member	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	7,800,000	0.00 Member	Buy
17:25:46	R214	On 04/02/2016			Bond Future	1	7,600,000	0.00 Member	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	8,700,000	0.00 Member	Buy
17:25:46	R214	On 04/02/2016			Bond Future	1	8,700,000	0.00 Client	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	6,600,000	0.00 Member	Buy
17:25:46	R214	On 04/02/2016			Bond Future	1	7,800,000	0.00 Client	Sell
17:25:46	R214	On 04/02/2016			Bond Future	1	8,700,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	3,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	5,400,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	3,100,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	5,400,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	4,400,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	1,700,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	4,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	3,100,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	5,400,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Sell
17:25:47	R214	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
17:25:47	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Sell
Total for R214 Bond Future						78	553,600,000	0.00	
Grand Total for all Instruments						112	1,633,160,000	0.00	