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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:45	ALBI	On 04/02/2016		Index Future	1	80,000	0.00 Member	Buy
16:46:45	ALBI	On 04/02/2016		Index Future	1	80,000	0.00 Member	Sell
16:59:22	ALBI	On 04/02/2016		Index Future	1	80,000	0.00 Member	Sell
16:59:22	ALBI	On 04/02/2016		Index Future	1	80,000	0.00 Client	Buy
Total for ALBI Index Future					4	320,000	0.00	
8:51:04	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Sell
8:51:04	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					2	20,000	0.00	
13:49:28	R207	On 04/02/2016		Bond Future	1	143,400,000	0.00 Client	Sell
13:49:28	R207	On 04/02/2016		Bond Future	1	143,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R207 Bond Future						2	286,800,000	0.00	
11:39:14	R208	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
11:39:14	R208	On 04/02/2016			Bond Future	1	140,000,000	0.00 Member	Buy
12:23:56	R208	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
12:23:56	R208	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Sell
12:23:56	R208	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
12:23:57	R208	On 04/02/2016			Bond Future	1	13,900,000	0.00 Client	Sell
12:23:57	R208	On 04/02/2016			Bond Future	1	13,900,000	0.00 Member	Buy
12:23:57	R208	On 04/02/2016			Bond Future	1	14,800,000	0.00 Member	Sell
12:23:57	R208	On 04/02/2016			Bond Future	1	26,400,000	0.00 Member	Buy
12:23:57	R208	On 04/02/2016			Bond Future	1	26,400,000	0.00 Client	Sell
12:23:57	R208	On 04/02/2016			Bond Future	1	14,800,000	0.00 Client	Sell
12:23:57	R208	On 04/02/2016			Bond Future	1	79,500,000	0.00 Member	Buy
12:23:57	R208	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
12:23:57	R208	On 04/02/2016			Bond Future	1	79,500,000	0.00 Client	Sell
12:23:57	R208	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Sell
12:23:57	R208	On 04/02/2016			Bond Future	1	13,900,000	0.00 Member	Sell
12:23:57	R208	On 04/02/2016			Bond Future	1	26,400,000	0.00 Member	Sell
12:23:57	R208	On 04/02/2016			Bond Future	1	79,500,000	0.00 Member	Sell
12:23:57	R208	On 04/02/2016			Bond Future	1	14,800,000	0.00 Member	Buy
Total for R208 Bond Future						19	560,000,000	0.00	
Grand Total for all Instruments						27	847,140,000	0.00	