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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:39:18	ILBI	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
17:39:18	ILBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
17:45:15	ILBI	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
17:45:15	ILBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
Total for ILBI Index Future					4	40,000	0.00	
16:39:27	R186	On 04/08/2016		Bond Future	1	197,000,000	0.00 Member	Sell
16:39:27	R186	On 04/08/2016		Bond Future	1	50,900,000	0.00 Member	Buy
16:53:19	R186	On 04/08/2016		Bond Future	1	4,300,000	0.00 Member	Buy
16:53:19	R186	On 04/08/2016		Bond Future	1	4,300,000	0.00 Client	Buy
16:53:19	R186	On 04/08/2016		Bond Future	1	4,300,000	0.00 Member	Sell
16:53:20	R186	On 04/08/2016		Bond Future	1	11,500,000	0.00 Member	Buy
16:53:20	R186	On 04/08/2016		Bond Future	1	11,500,000	0.00 Member	Sell
16:53:20	R186	On 04/08/2016		Bond Future	1	11,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:53:21	R186	On 04/08/2016			Bond Future	1	31,700,000	0.00 Member	Sell
16:53:21	R186	On 04/08/2016			Bond Future	1	31,700,000	0.00 Client	Buy
16:53:21	R186	On 04/08/2016			Bond Future	1	31,700,000	0.00 Member	Buy
16:53:22	R186	On 04/08/2016			Bond Future	1	30,900,000	0.00 Member	Buy
16:53:22	R186	On 04/08/2016			Bond Future	1	30,900,000	0.00 Member	Sell
16:53:22	R186	On 04/08/2016			Bond Future	1	30,900,000	0.00 Client	Buy
16:53:23	R186	On 04/08/2016			Bond Future	1	67,700,000	0.00 Member	Sell
16:53:23	R186	On 04/08/2016			Bond Future	1	67,700,000	0.00 Member	Buy
16:53:23	R186	On 04/08/2016			Bond Future	1	67,700,000	0.00 Client	Buy
16:53:24	R186	On 04/08/2016			Bond Future	1	50,900,000	0.00 Client	Buy
16:53:24	R186	On 04/08/2016			Bond Future	1	50,900,000	0.00 Member	Sell
16:53:57	R186	On 04/08/2016			Bond Future	1	73,000,000	0.00 Member	Buy
16:53:57	R186	On 04/08/2016			Bond Future	1	73,000,000	0.00 Client	Sell
Total for R186 Bond Future						21	934,000,000	0.00	
12:00:39	R2044	On 04/08/2016			Bond Future	1	4,200,000	0.00 Member	Sell
12:00:39	R2044	On 04/08/2016			Bond Future	1	203,500,000	0.00 Member	Buy
12:11:24	R2044	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
12:11:24	R2044	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
12:11:24	R2044	On 04/08/2016			Bond Future	1	198,500,000	0.00 Client	Sell
12:11:24	R2044	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
12:11:24	R2044	On 04/08/2016			Bond Future	1	198,500,000	0.00 Member	Sell
12:11:24	R2044	On 04/08/2016			Bond Future	1	198,500,000	0.00 Member	Buy
Total for R2044 Bond Future						8	805,600,000	0.00	
Grand Total for all Instruments						33	1,739,640,000	0.00	