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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/08/2016

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:46:17	ALBI	On 03/11/2016			Index Future	1	20,000	0.00 Member	Buy
12:46:17	ALBI	On 03/11/2016			Index Future	1	20,000	0.00 Client	Sell
Total for ALBI Index Future						2	40,000	0.00	
9:13:16	GOVI	On 02/02/2017			GOVI	1	10,000	0.00 Client	Sell
9:13:16	GOVI	On 02/02/2017			GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI						2	20,000	0.00	
9:13:16	IGOV	On 02/02/2017			Index Future	1	20,000	0.00 Client	Sell
9:13:16	IGOV	On 02/02/2017			Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future						2	40,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:43:17	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
10:43:17	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Buy
11:17:06	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
11:17:06	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
11:32:57	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
11:32:57	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
13:16:41	R186	On 03/11/2016			Bond Future	1	35,900,000	0.00 Member	Sell
13:16:41	R186	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Buy
14:03:41	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
14:03:41	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Buy
14:03:41	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Buy
14:03:41	R186	On 03/11/2016			Bond Future	1	5,700,000	0.00 Member	Sell
14:03:41	R186	On 03/11/2016			Bond Future	1	7,200,000	0.00 Client	Buy
14:03:41	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
14:03:41	R186	On 03/11/2016			Bond Future	1	7,200,000	0.00 Member	Sell
14:03:41	R186	On 03/11/2016			Bond Future	1	5,700,000	0.00 Client	Buy
14:03:41	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
14:03:41	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:21:41	R186	On 03/11/2016			Bond Future	1	9,300,000	0.00 Member	Sell
16:21:41	R186	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Sell
16:21:41	R186	On 03/11/2016			Bond Future	1	9,300,000	0.00 Client	Buy
16:21:41	R186	On 03/11/2016			Bond Future	1	4,400,000	0.00 Client	Buy
16:21:41	R186	On 03/11/2016			Bond Future	1	19,000,000	0.00 Member	Sell
16:21:41	R186	On 03/11/2016			Bond Future	1	19,000,000	0.00 Client	Buy
16:21:41	R186	On 03/11/2016			Bond Future	1	3,200,000	0.00 Client	Buy
16:21:41	R186	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Buy
16:21:41	R186	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Sell
16:21:41	R186	On 03/11/2016			Bond Future	1	9,300,000	0.00 Member	Buy
16:21:41	R186	On 03/11/2016			Bond Future	1	19,000,000	0.00 Member	Buy
16:56:07	R186	On 03/11/2016			Bond Future	1	200,900,000	0.00 Member	Buy
16:56:07	R186	On 03/11/2016			Bond Future	1	245,900,000	0.00 Member	Sell
17:05:07	R186	On 03/11/2016			Bond Future	1	8,700,000	0.00 Member	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Client	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Member	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:05:07	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Member	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	8,700,000	0.00 Client	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	200,900,000	0.00 Client	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	8,700,000	0.00 Member	Sell
17:05:07	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	27,300,000	0.00 Client	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Client	Buy
17:05:07	R186	On 03/11/2016			Bond Future	1	27,300,000	0.00 Member	Sell
17:05:07	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Member	Sell
17:05:07	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
17:05:07	R186	On 03/11/2016			Bond Future	1	200,900,000	0.00 Member	Sell
17:05:07	R186	On 03/11/2016			Bond Future	1	27,300,000	0.00 Member	Buy
Total for R186 Bond Future						48	1,165,400,000	0.00	
11:04:52	R208	On 03/11/2016			Bond Future	1	46,700,000	0.00 Member	Sell
11:04:52	R208	On 03/11/2016			Bond Future	1	22,900,000	0.00 Member	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
11:34:51	R208	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Sell
11:34:51	R208	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Client	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
11:34:51	R208	On 03/11/2016			Bond Future	1	22,900,000	0.00 Client	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	11,000,000	0.00 Client	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Sell
11:34:51	R208	On 03/11/2016			Bond Future	1	22,900,000	0.00 Member	Sell
11:34:51	R208	On 03/11/2016			Bond Future	1	2,200,000	0.00 Client	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
11:34:51	R208	On 03/11/2016			Bond Future	1	11,000,000	0.00 Member	Sell
11:34:51	R208	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	11,000,000	0.00 Member	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:51	R208	On 03/11/2016			Bond Future	1	4,600,000	0.00 Member	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
11:34:51	R208	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
11:34:51	R208	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R208 Bond Future						25	186,800,000	0.00	
10:24:23	R209	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
10:24:23	R209	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R209 Bond Future						2	2,000,000	0.00	
Grand Total for all Instruments						81	1,354,300,000	0.00	