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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:40	ALBI	On 03/11/2016		Index Future	1	1,080,000	0.00 Member	Buy
16:21:40	ALBI	On 03/11/2016		Index Future	1	1,080,000	0.00 Client	Sell
Total for ALBI Index Future					2	2,160,000	0.00	
8:20:06	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Buy
8:20:06	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Sell
8:49:10	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Member	Sell
8:49:10	R186	On 03/11/2016		Bond Future	1	2,500,000	0.00 Client	Buy
14:30:42	R186	On 03/11/2016		Bond Future	1	5,000,000	0.00 Member	Sell
14:30:42	R186	On 03/11/2016		Bond Future	1	5,000,000	0.00 Client	Buy
15:53:49	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Sell
15:53:49	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Buy
16:11:42	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Sell
16:11:42	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:30:18	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
17:30:18	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						12	22,800,000	0.00	
17:37:56	R2037	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
17:37:56	R2037	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
17:50:55	R2037	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Buy
17:50:55	R2037	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2037 Bond Future						4	16,000,000	0.00	
12:28:38	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
12:28:38	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
12:28:38	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
12:28:38	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
12:47:06	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
12:47:06	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
12:47:22	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
12:47:22	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
Total for R204 Bond Future						8	3,200,000	0.00	
16:40:38	R2048	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:40:38	R2048	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:47:48	R2048	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:47:48	R2048	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R2048 Bond Future						4	7,200,000	0.00	
Grand Total for all Instruments						30	51,360,000	0.00	