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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:58:00	ALBI	On 02/02/2017		Index Future	1	170,000	0.00 Member	Sell
9:58:00	ALBI	On 02/02/2017		Index Future	1	170,000	0.00 Member	Buy
10:14:34	ALBI	On 02/02/2017		Index Future	1	170,000	0.00 Member	Buy
10:14:34	ALBI	On 02/02/2017		Index Future	1	170,000	0.00 Client	Sell
Total for ALBI Index Future					4	680,000	0.00	
16:07:48	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Buy
16:07:48	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
9:05:28	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Sell
9:05:28	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Buy
9:40:28	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
9:40:28	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
10:23:23	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Buy
10:23:23	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
10:23:23	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:42:28	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Buy
12:42:28	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Sell
16:32:32	R186	On 03/11/2016			Bond Future	1	46,000,000	0.00 Member	Sell
16:32:32	R186	On 03/11/2016			Bond Future	1	31,300,000	0.00 Member	Buy
16:51:03	R186	On 03/11/2016			Bond Future	1	14,700,000	0.00 Client	Buy
16:51:03	R186	On 03/11/2016			Bond Future	1	14,700,000	0.00 Member	Sell
16:51:03	R186	On 03/11/2016			Bond Future	1	14,700,000	0.00 Member	Buy
16:51:03	R186	On 03/11/2016			Bond Future	1	31,300,000	0.00 Member	Sell
16:51:03	R186	On 03/11/2016			Bond Future	1	31,300,000	0.00 Client	Buy
17:01:30	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
17:01:30	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
17:04:23	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Buy
17:04:23	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
Total for R186 Bond Future						20	254,000,000	0.00	
9:57:14	R208	On 03/11/2016			Bond Future	1	69,300,000	0.00 Member	Buy
9:57:14	R208	On 03/11/2016			Bond Future	1	11,600,000	0.00 Member	Sell
10:24:21	R208	On 03/11/2016			Bond Future	1	57,700,000	0.00 Member	Sell
10:24:21	R208	On 03/11/2016			Bond Future	1	57,700,000	0.00 Member	Buy
10:24:21	R208	On 03/11/2016			Bond Future	1	11,600,000	0.00 Client	Sell
10:24:21	R208	On 03/11/2016			Bond Future	1	11,600,000	0.00 Member	Buy
10:24:21	R208	On 03/11/2016			Bond Future	1	57,700,000	0.00 Client	Sell
Total for R208 Bond Future						7	277,200,000	0.00	
16:32:32	R214	On 03/11/2016			Bond Future	1	25,900,000	0.00 Member	Sell
16:32:32	R214	On 03/11/2016			Bond Future	1	13,700,000	0.00 Member	Buy
16:49:44	R214	On 03/11/2016			Bond Future	1	12,200,000	0.00 Member	Buy
16:49:44	R214	On 03/11/2016			Bond Future	1	12,200,000	0.00 Client	Buy
16:49:44	R214	On 03/11/2016			Bond Future	1	13,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:49:44	R214	On 03/11/2016			Bond Future	1	13,700,000	0.00 Client	Buy
16:49:44	R214	On 03/11/2016			Bond Future	1	12,200,000	0.00 Member	Sell
Total for R214 Bond Future						7	103,600,000	0.00	
Grand Total for all Instruments						40	635,500,000	0.00	