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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:58:17	ALBI	On 04/02/2016		Index Future	1	10,000	0.00 Member	Buy
15:58:17	ALBI	On 04/02/2016		Index Future	1	40,000	0.00 Member	Sell
16:04:55	ALBI	On 04/02/2016		Index Future	1	30,000	0.00 Member	Buy
16:05:43	ALBI	On 04/02/2016		Index Future	1	10,000	0.00 Member	Sell
16:05:43	ALBI	On 04/02/2016		Index Future	1	10,000	0.00 Client	Buy
16:06:39	ALBI	On 04/02/2016		Index Future	1	30,000	0.00 Member	Sell
16:06:39	ALBI	On 04/02/2016		Index Future	1	30,000	0.00 Client	Buy
Total for ALBI Index Future					7	160,000	0.00	
14:29:52	R186	On 04/02/2016		Bond Future	1	3,000,000	0.00 Member	Buy
14:29:52	R186	On 04/02/2016		Bond Future	1	24,000,000	0.00 Member	Sell
14:36:36	R186	On 04/02/2016		Bond Future	1	5,300,000	0.00 Client	Buy
14:36:36	R186	On 04/02/2016		Bond Future	1	1,000,000	0.00 Client	Buy
14:36:36	R186	On 04/02/2016		Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:36:36	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	5,300,000	0.00 Member	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Client	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	5,300,000	0.00 Member	Sell
14:36:36	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
14:36:36	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
14:36:36	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
14:36:36	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
14:36:36	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
14:36:36	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Buy
14:36:36	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:36:36	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
Total for R186 Bond Future						25	96,000,000	0.00	
11:04:27	R213	On 04/02/2016			Bond Future	1	44,200,000	0.00 Member	Buy
11:04:27	R213	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Sell
12:42:29	R213	On 04/02/2016			Bond Future	1	5,800,000	0.00 Member	Buy
12:42:29	R213	On 04/02/2016			Bond Future	1	44,200,000	0.00 Member	Sell
12:42:29	R213	On 04/02/2016			Bond Future	1	44,200,000	0.00 Client	Buy
12:42:29	R213	On 04/02/2016			Bond Future	1	5,800,000	0.00 Member	Sell
12:42:29	R213	On 04/02/2016			Bond Future	1	5,800,000	0.00 Client	Buy
14:29:52	R213	On 04/02/2016			Bond Future	1	87,400,000	0.00 Member	Buy
14:29:52	R213	On 04/02/2016			Bond Future	1	87,400,000	0.00 Member	Sell
14:41:14	R213	On 04/02/2016			Bond Future	1	87,400,000	0.00 Member	Sell
14:41:14	R213	On 04/02/2016			Bond Future	1	87,400,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				11	549,600,000		0.00
	Grand Total for all Instruments				43	645,760,000		0.00