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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:30:04	ALBI	On 05/05/2016		Index Future	1	10,000	0.00 Client	Buy
17:30:04	ALBI	On 05/05/2016		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					2	20,000	0.00	
9:08:25	R186	On 05/05/2016		Bond Future	1	2,000,000	0.00 Client	Buy
9:08:25	R186	On 05/05/2016		Bond Future	1	2,000,000	0.00 Member	Sell
12:40:01	R186	On 05/05/2016		Bond Future	1	800,000	0.00 Member	Buy
12:40:01	R186	On 05/05/2016		Bond Future	1	22,700,000	0.00 Member	Sell
14:23:39	R186	On 05/05/2016		Bond Future	1	1,000,000	0.00 Member	Buy
14:23:39	R186	On 05/05/2016		Bond Future	1	1,000,000	0.00 Member	Sell
14:26:34	R186	On 05/05/2016		Bond Future	1	1,000,000	0.00 Member	Buy
14:26:34	R186	On 05/05/2016		Bond Future	1	1,000,000	0.00 Client	Sell
14:32:42	R186	On 05/05/2016		Bond Future	1	12,400,000	0.00 Client	Buy
14:32:42	R186	On 05/05/2016		Bond Future	1	12,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:32:42	R186	On 05/05/2016			Bond Future	1	12,400,000	0.00 Member	Sell
14:32:43	R186	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Sell
14:32:43	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
14:32:43	R186	On 05/05/2016			Bond Future	1	8,300,000	0.00 Client	Buy
14:32:43	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
14:32:43	R186	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Buy
14:32:43	R186	On 05/05/2016			Bond Future	1	8,300,000	0.00 Member	Buy
14:32:43	R186	On 05/05/2016			Bond Future	1	8,300,000	0.00 Member	Sell
14:32:43	R186	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Buy
Total for R186 Bond Future						19	98,800,000	0.00	
7:50:55	R203	On 05/05/2016			Bond Future	1	4,000,000	0.00 Member	Buy
7:50:55	R203	On 05/05/2016			Bond Future	1	2,600,000	0.00 Member	Sell
16:52:10	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
16:52:10	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
16:52:10	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
16:52:11	R203	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
16:52:11	R203	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
16:52:11	R203	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
16:52:12	R203	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
16:52:12	R203	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Sell
16:52:12	R203	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
16:52:13	R203	On 05/05/2016			Bond Future	1	2,600,000	0.00 Client	Sell
16:52:13	R203	On 05/05/2016			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R203 Bond Future						13	16,000,000	0.00	
8:58:27	R2035	On 05/05/2016			Bond Future	1	61,000,000	0.00 Member	Sell
8:58:27	R2035	On 05/05/2016			Bond Future	1	11,800,000	0.00 Member	Buy
12:31:11	R2035	On 05/05/2016			Bond Future	1	24,400,000	0.00 Member	Sell
12:31:11	R2035	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Sell
12:31:11	R2035	On 05/05/2016			Bond Future	1	3,900,000	0.00 Client	Buy
12:31:11	R2035	On 05/05/2016			Bond Future	1	19,600,000	0.00 Member	Sell
12:31:11	R2035	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:31:11	R2035	On 05/05/2016			Bond Future	1	1,300,000	0.00 Client	Buy
12:31:11	R2035	On 05/05/2016			Bond Future	1	11,800,000	0.00 Member	Sell
12:31:11	R2035	On 05/05/2016			Bond Future	1	24,400,000	0.00 Client	Buy
12:31:11	R2035	On 05/05/2016			Bond Future	1	24,400,000	0.00 Member	Buy
12:31:11	R2035	On 05/05/2016			Bond Future	1	11,800,000	0.00 Client	Buy
12:31:11	R2035	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Buy
12:31:11	R2035	On 05/05/2016			Bond Future	1	19,600,000	0.00 Member	Buy
12:31:11	R2035	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Sell
12:31:11	R2035	On 05/05/2016			Bond Future	1	19,600,000	0.00 Client	Buy
Total for R2035 Bond Future						16	244,000,000	0.00	
7:50:55	R204	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Buy
7:50:55	R204	On 05/05/2016			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R204 Bond Future						2	5,600,000	0.00	
16:45:05	R207	On 02/02/2017	8.91	Call	Bond Future	1	1,900,000	0.00 Client	Buy
16:45:05	R207	On 02/02/2017	8.91	Call	Bond Future	1	4,300,000	0.00 Client	Buy
16:45:05	R207	On 02/02/2017	8.91	Call	Bond Future	1	1,900,000	0.00 Member	Sell
16:45:05	R207	On 02/02/2017	8.91	Call	Bond Future	1	4,300,000	0.00 Member	Sell
Total for R207 Bond Future						4	12,400,000	0.00	
7:50:55	R208	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Buy
7:50:55	R208	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
16:49:01	R208	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:49:01	R208	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:49:01	R208	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Sell
16:49:01	R208	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:49:02	R208	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Sell
16:49:02	R208	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
16:49:03	R208	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:49:03	R208	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
16:49:03	R208	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:49:04	R208	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
16:49:04	R208	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
Total for R208 Bond Future						13	8,400,000	0.00	
12:40:01	R213	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
12:40:01	R213	On 05/05/2016			Bond Future	1	83,500,000	0.00 Member	Sell
14:30:54	R213	On 05/05/2016			Bond Future	1	69,800,000	0.00 Member	Sell
14:30:54	R213	On 05/05/2016			Bond Future	1	4,700,000	0.00 Client	Buy
14:30:54	R213	On 05/05/2016			Bond Future	1	69,800,000	0.00 Member	Buy
14:30:54	R213	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Buy
14:30:54	R213	On 05/05/2016			Bond Future	1	3,500,000	0.00 Member	Buy
14:30:54	R213	On 05/05/2016			Bond Future	1	3,500,000	0.00 Member	Sell
14:30:54	R213	On 05/05/2016			Bond Future	1	69,800,000	0.00 Client	Buy
14:30:54	R213	On 05/05/2016			Bond Future	1	1,600,000	0.00 Client	Buy
14:30:54	R213	On 05/05/2016			Bond Future	1	2,900,000	0.00 Member	Sell
14:30:54	R213	On 05/05/2016			Bond Future	1	3,500,000	0.00 Client	Buy
14:30:54	R213	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Sell
14:30:54	R213	On 05/05/2016			Bond Future	1	2,900,000	0.00 Client	Buy
14:30:54	R213	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Sell
14:30:54	R213	On 05/05/2016			Bond Future	1	2,900,000	0.00 Member	Buy
14:30:54	R213	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Buy
14:30:55	R213	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
14:30:55	R213	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
14:30:55	R213	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Sell
14:30:55	R213	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
14:30:55	R213	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Buy
Total for R213 Bond Future						22	334,000,000	0.00	
Grand Total for all Instruments						91	719,220,000	0.00	