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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:25:49	AL7T	On 04/08/2016		Index Future	1	40,000	0.00 Client	Sell
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:25:49	AL7T	On 04/08/2016		Index Future	1	40,000	0.00 Member	Buy
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:25:49	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
Total for AL7T Index Future					12	180,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:59:10	ALBI	On 04/08/2016			Index Future	1	40,000	0.00 Client	Buy
9:59:10	ALBI	On 04/08/2016			Index Future	1	40,000	0.00 Member	Sell
11:02:17	ALBI	On 04/08/2016			Index Future	1	40,000	0.00 Member	Buy
11:02:17	ALBI	On 04/08/2016			Index Future	1	40,000	0.00 Client	Sell
Total for ALBI Index Future						4	160,000	0.00	
11:32:51	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Member	Sell
11:32:51	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Client	Sell
11:32:51	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Client	Sell
11:32:51	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Member	Sell
11:32:51	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Member	Buy
11:32:51	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Client	Buy
11:32:51	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Member	Buy
11:32:51	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Client	Buy
Total for I2050 Bond Future						8	1,000,000,000	0.00	
12:10:20	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
12:10:20	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
12:23:16	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
12:23:16	R186	On 04/08/2016			Bond Future	1	2,700,000	0.00 Client	Buy
12:23:16	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Sell
12:23:16	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Buy
12:23:16	R186	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Sell
12:23:16	R186	On 04/08/2016			Bond Future	1	4,100,000	0.00 Client	Buy
12:23:16	R186	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Sell
12:23:16	R186	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Sell
12:23:16	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
12:23:16	R186	On 04/08/2016			Bond Future	1	3,300,000	0.00 Client	Buy
Total for R186 Bond Future						12	32,800,000	0.00	
12:19:20	R2048	On 05/05/2016			Bond Future	1	47,800,000	0.00 Member	Sell
12:19:20	R2048	On 05/05/2016			Bond Future	1	47,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:29:48	R2048	On 05/05/2016			Bond Future	1	47,800,000	0.00 Client	Buy
12:29:48	R2048	On 05/05/2016			Bond Future	1	47,800,000	0.00 Member	Sell
Total for R2048 Bond Future						4	191,200,000	0.00	
16:38:09	R207	On 05/05/2016			Bond Future	1	409,600,000	0.00 Member	Buy
16:38:09	R207	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	8,300,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	12,600,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	6,400,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	8,300,000	0.00 Member	Buy
17:18:23	R207	On 05/05/2016			Bond Future	1	4,600,000	0.00 Client	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	4,600,000	0.00 Member	Buy
17:18:23	R207	On 05/05/2016			Bond Future	1	6,400,000	0.00 Member	Buy
17:18:23	R207	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	189,100,000	0.00 Client	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	47,100,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	3,300,000	0.00 Client	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	47,100,000	0.00 Client	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	47,100,000	0.00 Member	Buy
17:18:23	R207	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Buy
17:18:23	R207	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Buy
17:18:23	R207	On 05/05/2016			Bond Future	1	8,300,000	0.00 Client	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	189,100,000	0.00 Member	Buy
17:18:23	R207	On 05/05/2016			Bond Future	1	12,600,000	0.00 Member	Buy
17:18:23	R207	On 05/05/2016			Bond Future	1	4,700,000	0.00 Client	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	6,400,000	0.00 Client	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	189,100,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	4,600,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Sell
17:18:23	R207	On 05/05/2016			Bond Future	1	12,600,000	0.00 Client	Sell
17:18:24	R207	On 05/05/2016			Bond Future	1	1,300,000	0.00 Client	Sell
17:18:24	R207	On 05/05/2016			Bond Future	1	2,800,000	0.00 Client	Sell
17:18:24	R207	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Buy
17:18:24	R207	On 05/05/2016			Bond Future	1	129,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:18:24	R207	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Buy
17:18:24	R207	On 05/05/2016			Bond Future	1	129,400,000	0.00 Member	Buy
17:18:24	R207	On 05/05/2016			Bond Future	1	129,400,000	0.00 Member	Sell
Total for R207 Bond Future						34	1,638,400,000	0.00	
12:19:20	R213	On 05/05/2016			Bond Future	1	6,800,000	0.00 Member	Sell
12:19:20	R213	On 05/05/2016			Bond Future	1	6,800,000	0.00 Member	Buy
12:29:26	R213	On 05/05/2016			Bond Future	1	6,800,000	0.00 Client	Buy
12:29:26	R213	On 05/05/2016			Bond Future	1	6,800,000	0.00 Member	Sell
Total for R213 Bond Future						4	27,200,000	0.00	
Grand Total for all Instruments						78	2,889,940,000	0.00	