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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:09	ALBI	On 04/08/2016		Index Future	1	70,000	0.00 Client	Sell
16:51:09	ALBI	On 04/08/2016		Index Future	1	70,000	0.00 Member	Buy
17:12:55	ALBI	On 04/08/2016		Index Future	1	70,000	0.00 Member	Sell
17:12:55	ALBI	On 04/08/2016		Index Future	1	70,000	0.00 Client	Buy
Total for ALBI Index Future					4	280,000	0.00	
10:01:36	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Member	Buy
10:01:36	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Member	Sell
10:05:14	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Member	Buy
10:05:14	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Member	Sell
16:02:21	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Member	Sell
16:02:21	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for GOVI GOVI						6	120,000	0.00	
9:36:12	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Buy
9:36:12	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Sell
12:51:25	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
12:51:25	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
17:42:06	R186	On 04/08/2016			Bond Future	1	263,400,000	0.00 Member	Sell
17:42:06	R186	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Buy
17:55:47	R186	On 04/08/2016			Bond Future	1	25,300,000	0.00 Member	Buy
17:55:47	R186	On 04/08/2016			Bond Future	1	25,300,000	0.00 Client	Buy
17:55:47	R186	On 04/08/2016			Bond Future	1	25,300,000	0.00 Member	Sell
17:55:48	R186	On 04/08/2016			Bond Future	1	2,700,000	0.00 Client	Buy
17:55:48	R186	On 04/08/2016			Bond Future	1	137,600,000	0.00 Member	Buy
17:55:48	R186	On 04/08/2016			Bond Future	1	137,600,000	0.00 Member	Sell
17:55:48	R186	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Sell
17:55:48	R186	On 04/08/2016			Bond Future	1	97,800,000	0.00 Client	Buy
17:55:48	R186	On 04/08/2016			Bond Future	1	137,600,000	0.00 Client	Buy
17:55:48	R186	On 04/08/2016			Bond Future	1	97,800,000	0.00 Member	Buy
17:55:48	R186	On 04/08/2016			Bond Future	1	97,800,000	0.00 Member	Sell
Total for R186 Bond Future						17	1,105,600,000	0.00	
17:42:06	R2030	On 04/08/2016			Bond Future	1	170,000,000	0.00 Member	Sell
17:42:06	R2030	On 04/08/2016			Bond Future	1	135,000,000	0.00 Member	Buy
17:53:58	R2030	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Buy
17:53:58	R2030	On 04/08/2016			Bond Future	1	135,000,000	0.00 Client	Buy
17:53:58	R2030	On 04/08/2016			Bond Future	1	135,000,000	0.00 Member	Sell
17:53:58	R2030	On 04/08/2016			Bond Future	1	35,000,000	0.00 Client	Buy
17:53:58	R2030	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Sell
Total for R2030 Bond Future						7	680,000,000	0.00	
8:33:47	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
8:33:47	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:41:53	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Sell
9:41:53	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
Total for R2048 Bond Future						4	20,000,000	0.00	
Grand Total for all Instruments						38	1,806,000,000	0.00	