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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:20	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
12:08:20	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:32:59	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:32:59	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	0.00	
10:47:44	R186	On 04/08/2016		Bond Future	1	5,800,000	0.00 Member	Sell
10:47:44	R186	On 04/08/2016		Bond Future	1	5,800,000	0.00 Member	Buy
12:19:51	R186	On 04/08/2016		Bond Future	1	5,800,000	0.00 Client	Sell
12:19:51	R186	On 04/08/2016		Bond Future	1	5,800,000	0.00 Member	Buy
12:46:57	R186	On 04/08/2016		Bond Future	1	74,100,000	0.00 Member	Sell
12:46:57	R186	On 04/08/2016		Bond Future	1	90,000,000	0.00 Member	Buy
14:42:08	R186	On 04/08/2016		Bond Future	1	1,800,000	0.00 Member	Buy
14:42:08	R186	On 04/08/2016		Bond Future	1	1,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:42:08	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Sell
14:42:08	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy
14:42:08	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Sell
14:42:08	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Client	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	5,900,000	0.00 Member	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
14:42:09	R186	On 04/08/2016			Bond Future	1	74,100,000	0.00 Member	Buy
14:42:09	R186	On 04/08/2016			Bond Future	1	5,900,000	0.00 Member	Buy
14:42:09	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
14:42:09	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	74,100,000	0.00 Client	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	5,900,000	0.00 Client	Sell
14:42:09	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
14:46:37	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Buy
14:46:37	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Sell
16:33:24	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Client	Sell
16:33:24	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Buy
16:58:28	R186	On 04/08/2016			Bond Future	1	27,100,000	0.00 Member	Sell
16:58:28	R186	On 04/08/2016			Bond Future	1	33,000,000	0.00 Member	Buy
17:07:19	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	27,100,000	0.00 Client	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
17:07:19	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
17:07:19	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
17:07:19	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
17:07:19	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
17:07:19	R186	On 04/08/2016			Bond Future	1	27,100,000	0.00 Member	Buy
17:07:19	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
Total for R186 Bond Future						52	587,200,000	0.00	
11:53:50	R2023	On 04/08/2016			Bond Future	1	14,700,000	0.00 Member	Buy
11:53:50	R2023	On 04/08/2016			Bond Future	1	14,700,000	0.00 Member	Sell
13:55:59	R2023	On 04/08/2016			Bond Future	1	14,700,000	0.00 Client	Sell
13:55:59	R2023	On 04/08/2016			Bond Future	1	14,700,000	0.00 Member	Buy
Total for R2023 Bond Future						4	58,800,000	0.00	
10:34:07	R2048	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
10:34:07	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	10,700,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	6,900,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	3,100,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	8,300,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	5,300,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	6,900,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	3,800,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	10,700,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	5,300,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	8,300,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
10:42:54	R2048	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	8,300,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	6,900,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	5,300,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
10:42:54	R2048	On 04/08/2016			Bond Future	1	10,700,000	0.00 Client	Sell
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:42:55	R2048	On 04/08/2016			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
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
10:42:55	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
11:53:50	R2048	On 04/08/2016			Bond Future	1	45,600,000	0.00 Member	Buy
11:53:50	R2048	On 04/08/2016			Bond Future	1	45,600,000	0.00 Member	Sell
13:57:04	R2048	On 04/08/2016			Bond Future	1	45,600,000	0.00 Member	Sell
13:57:04	R2048	On 04/08/2016			Bond Future	1	45,600,000	0.00 Member	Buy
14:38:03	R2048	On 04/08/2016			Bond Future	1	16,500,000	0.00 Member	Buy
14:38:03	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
14:50:35	R2048	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Sell
14:50:35	R2048	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Buy
14:50:35	R2048	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Sell
14:50:35	R2048	On 04/08/2016			Bond Future	1	2,700,000	0.00 Client	Sell
14:50:35	R2048	On 04/08/2016			Bond Future	1	4,000,000	0.00 Client	Sell
14:50:35	R2048	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
14:50:36	R2048	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
14:50:36	R2048	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
15:29:54	R2048	On 04/08/2016			Bond Future	1	45,600,000	0.00 Client	Sell
15:29:54	R2048	On 04/08/2016			Bond Future	1	45,600,000	0.00 Member	Buy
Total for R2048 Bond Future						110	539,600,000	0.00	
16:34:06	R207	On 04/08/2016			Bond Future	1	138,800,000	0.00 Member	Buy
16:34:06	R207	On 04/08/2016			Bond Future	1	36,500,000	0.00 Member	Sell
17:04:04	R207	On 04/08/2016			Bond Future	1	36,500,000	0.00 Member	Buy
17:04:04	R207	On 04/08/2016			Bond Future	1	102,300,000	0.00 Client	Sell
17:04:04	R207	On 04/08/2016			Bond Future	1	102,300,000	0.00 Member	Buy
17:04:04	R207	On 04/08/2016			Bond Future	1	36,500,000	0.00 Client	Sell
17:04:04	R207	On 04/08/2016			Bond Future	1	102,300,000	0.00 Member	Sell
Total for R207 Bond Future						7	555,200,000	0.00	
11:53:50	R209	On 04/08/2016			Bond Future	1	70,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:53:50	R209	On 04/08/2016			Bond Future	1	70,000,000	0.00 Member	Buy
13:56:45	R209	On 04/08/2016			Bond Future	1	70,000,000	0.00 Client	Buy
13:56:45	R209	On 04/08/2016			Bond Future	1	70,000,000	0.00 Member	Sell
15:47:58	R209	On 04/08/2016			Bond Future	1	13,200,000	0.00 Member	Buy
15:47:58	R209	On 04/08/2016			Bond Future	1	15,900,000	0.00 Member	Sell
16:33:01	R209	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Sell
16:33:01	R209	On 04/08/2016			Bond Future	1	13,200,000	0.00 Member	Sell
16:33:01	R209	On 04/08/2016			Bond Future	1	13,200,000	0.00 Client	Buy
16:33:01	R209	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Buy
16:33:01	R209	On 04/08/2016			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R209 Bond Future						11	343,600,000	0.00	
Grand Total for all Instruments						188	2,084,440,000	0.00	