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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:57:11	ALBI	On 02/02/2017		Index Future	1	20,000	0.00 Member	Sell
9:57:11	ALBI	On 02/02/2017		Index Future	1	20,000	0.00 Member	Buy
10:06:32	ALBI	On 02/02/2017		Index Future	1	20,000	0.00 Member	Buy
10:06:32	ALBI	On 02/02/2017		Index Future	1	20,000	0.00 Client	Sell
Total for ALBI Index Future					4	80,000	0.00	
10:10:35	ES33	On 03/11/2016		Bond Future	1	800,000	0.00 Client	Buy
10:10:35	ES33	On 03/11/2016		Bond Future	1	100,000	0.00 Client	Buy
10:10:35	ES33	On 03/11/2016		Bond Future	1	1,100,000	0.00 Client	Sell
10:10:35	ES33	On 03/11/2016		Bond Future	1	200,000	0.00 Client	Buy
Total for ES33 Bond Future					4	2,200,000	0.00	
11:43:34	I2033	On 03/11/2016		Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:43:34	I2033	On 03/11/2016		Bond Future	1	800,000	0.00 Client	Sell
Total for I2033 Bond Future					2	1,600,000	0.00	
11:43:34	I2038	On 03/11/2016		Bond Future	1	19,000,000	0.00 Member	Buy
11:43:34	I2038	On 03/11/2016		Bond Future	1	18,800,000	0.00 Member	Sell
11:54:15	I2038	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Sell
11:54:15	I2038	On 03/11/2016		Bond Future	1	18,800,000	0.00 Client	Sell
11:54:15	I2038	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Buy
11:54:15	I2038	On 03/11/2016		Bond Future	1	200,000	0.00 Client	Sell
11:54:15	I2038	On 03/11/2016		Bond Future	1	18,800,000	0.00 Member	Buy
Total for I2038 Bond Future					7	76,000,000	0.00	
11:43:34	I2046	On 03/11/2016		Bond Future	1	11,800,000	0.00 Member	Buy
11:43:34	I2046	On 03/11/2016		Bond Future	1	11,800,000	0.00 Client	Sell
Total for I2046 Bond Future					2	23,600,000	0.00	
11:09:33	I2050	On 03/11/2016		Bond Future	1	100,000	0.00 Client	Buy
11:09:33	I2050	On 03/11/2016		Bond Future	1	100,000	0.00 Client	Sell
11:43:34	I2050	On 03/11/2016		Bond Future	1	6,000,000	0.00 Member	Buy
11:43:34	I2050	On 03/11/2016		Bond Future	1	6,000,000	0.00 Client	Sell
Total for I2050 Bond Future					4	12,200,000	0.00	
10:59:16	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
11:35:58	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
12:30:40	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
12:30:40	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					4	400,000,000	0.00	
8:32:56	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:32:56	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
9:55:58	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
9:55:58	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
10:00:29	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
10:00:29	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
10:52:06	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
10:52:06	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Buy
11:18:33	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
11:18:33	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
11:34:02	R186	On 03/11/2016			Bond Future	1	21,500,000	0.00 Member	Buy
11:34:02	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Sell
11:35:54	R186	On 02/02/2017	8.00	Call	Bond Future	1	500,000	0.00 Member	Sell
11:35:54	R186	On 02/02/2017	8.60	Call	Bond Future	1	4,000,000	0.00 Client	Sell
11:35:54	R186	On 02/02/2017	8.60	Call	Bond Future	1	500,000	0.00 Member	Buy
11:35:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	3,700,000	0.00 Client	Sell
11:35:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	500,000	0.00 Member	Buy
11:35:54	R186	On 02/02/2017	8.00	Call	Bond Future	1	4,000,000	0.00 Client	Buy
11:52:21	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
11:52:21	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	1,100,000	0.00 Client	Buy
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	1,100,000	0.00 Member	Sell
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	500,000	0.00 Client	Buy
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	500,000	0.00 Member	Sell
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	1,000,000	0.00 Member	Sell
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	500,000	0.00 Client	Buy
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	900,000	0.00 Client	Buy
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	500,000	0.00 Member	Sell
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	1,000,000	0.00 Client	Buy
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	1,100,000	0.00 Member	Buy
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	1,000,000	0.00 Member	Buy
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	900,000	0.00 Member	Buy
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	900,000	0.00 Member	Sell
11:53:17	R186	On 02/02/2017	8.60	Call	Bond Future	1	500,000	0.00 Member	Buy
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	1,000,000	0.00 Client	Sell
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	900,000	0.00 Client	Sell
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	1,100,000	0.00 Client	Sell
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	1,000,000	0.00 Member	Buy
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	1,000,000	0.00 Member	Sell
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	900,000	0.00 Member	Sell
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	500,000	0.00 Member	Sell
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	1,100,000	0.00 Member	Buy
11:53:46	R186	On 02/02/2017	8.00	Call	Bond Future	1	1,100,000	0.00 Member	Sell
11:53:47	R186	On 02/02/2017	8.00	Call	Bond Future	1	500,000	0.00 Client	Sell
11:53:47	R186	On 02/02/2017	8.00	Call	Bond Future	1	500,000	0.00 Client	Sell
11:53:47	R186	On 02/02/2017	8.00	Call	Bond Future	1	500,000	0.00 Member	Buy
11:53:47	R186	On 02/02/2017	8.00	Call	Bond Future	1	500,000	0.00 Member	Buy
11:54:07	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Sell
11:54:07	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,200,000	0.00 Member	Sell
11:54:07	R186	On 02/02/2017	9.50	Put	Bond Future	1	500,000	0.00 Member	Sell
11:54:07	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Client	Buy
11:54:07	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,200,000	0.00 Member	Buy
11:54:07	R186	On 02/02/2017	9.50	Put	Bond Future	1	1,000,000	0.00 Member	Buy
11:54:07	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,200,000	0.00 Client	Buy
11:54:07	R186	On 02/02/2017	9.50	Put	Bond Future	1	500,000	0.00 Client	Buy
12:11:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
12:11:58	R186	On 03/11/2016			Bond Future	1	7,300,000	0.00 Member	Buy
12:11:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	7,300,000	0.00 Member	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	11,800,000	0.00 Client	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	11,800,000	0.00 Member	Buy
12:11:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
12:11:58	R186	On 03/11/2016			Bond Future	1	7,300,000	0.00 Client	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Buy
12:11:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Client	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	11,800,000	0.00 Member	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Buy
12:11:58	R186	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
12:11:58	R186	On 03/11/2016			Bond Future	1	1,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:25:52	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
12:25:52	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
13:38:29	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Buy
13:38:29	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
13:55:06	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
13:55:06	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R186 Bond Future						79	204,400,000	0.00	
10:47:38	R202	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
10:47:38	R202	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
11:43:34	R202	On 03/11/2016			Bond Future	1	16,800,000	0.00 Member	Buy
11:43:34	R202	On 03/11/2016			Bond Future	1	16,800,000	0.00 Client	Sell
Total for R202 Bond Future						4	34,400,000	0.00	
11:52:21	R2035	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
11:52:21	R2035	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
13:27:25	R2035	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
13:27:25	R2035	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	4,000,000	0.00	
11:52:21	R2037	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Sell
11:52:21	R2037	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Buy
13:27:13	R2037	On 03/11/2016			Bond Future	1	2,400,000	0.00 Member	Sell
13:27:13	R2037	On 03/11/2016			Bond Future	1	2,400,000	0.00 Client	Buy
Total for R2037 Bond Future						4	9,600,000	0.00	
12:50:23	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
12:50:23	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
13:40:04	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
13:40:04	R204	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R204 Bond Future						4	1,600,000	0.00	
10:31:59	R2048	On 03/11/2016			Bond Future	1	6,200,000	0.00 Member	Buy
10:31:59	R2048	On 03/11/2016			Bond Future	1	6,200,000	0.00 Member	Sell
13:34:35	R2048	On 03/11/2016			Bond Future	1	6,200,000	0.00 Member	Sell
13:34:35	R2048	On 03/11/2016			Bond Future	1	6,200,000	0.00 Client	Buy
Total for R2048 Bond Future						4	24,800,000	0.00	
Grand Total for all Instruments						126	794,480,000	0.00	