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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/10/2016

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:30	ALBI	On 03/11/2016			Index Future	1	660,000	0.00 Client	Buy
16:24:30	ALBI	On 02/02/2017			Index Future	1	660,000	0.00 Client	Sell
16:24:30	ALBI	On 02/02/2017			Index Future	1	660,000	0.00 Member	Buy
16:24:30	ALBI	On 03/11/2016			Index Future	1	660,000	0.00 Member	Sell
Total for ALBI Index Future						4	2,640,000	0.00	
10:47:39	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy
10:47:39	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
11:33:15	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Buy
11:33:15	R186	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
12:27:07	R186	On 02/02/2017	9.02	Put	Bond Future	1	50,000,000	0.00 Member	Sell
12:27:07	R186	On 02/02/2017	8.62	Call	Bond Future	1	50,000,000	0.00 Member	Buy
12:27:07	R186	On 02/02/2017			Bond Future	1	40,000,000	0.00 Member	Sell
12:27:07	R186	On 02/02/2017			Bond Future	1	40,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:27:07	R186	On 02/02/2017	8.62	Call	Bond Future	1	50,000,000	0.00 Client	Sell
12:27:07	R186	On 02/02/2017	9.02	Put	Bond Future	1	50,000,000	0.00 Client	Buy
14:06:59	R186	On 03/11/2016			Bond Future	1	75,000,000	0.00 Member	Sell
14:06:59	R186	On 02/02/2017			Bond Future	1	75,000,000	0.00 Member	Buy
14:06:59	R186	On 02/02/2017			Bond Future	1	75,000,000	0.00 Member	Sell
14:06:59	R186	On 03/11/2016			Bond Future	1	75,000,000	0.00 Member	Buy
17:13:59	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
17:13:59	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
17:15:29	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
17:15:29	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
Total for R186 Bond Future						18	590,800,000	0.00	
14:06:59	R2023	On 03/11/2016			Bond Future	1	44,000,000	0.00 Member	Sell
14:06:59	R2023	On 03/11/2016			Bond Future	1	73,000,000	0.00 Member	Buy
14:06:59	R2023	On 02/02/2017			Bond Future	1	73,000,000	0.00 Member	Sell
14:06:59	R2023	On 02/02/2017			Bond Future	1	44,000,000	0.00 Member	Buy
14:06:59	R2023	On 02/02/2017			Bond Future	1	44,000,000	0.00 Member	Sell
14:06:59	R2023	On 02/02/2017			Bond Future	1	73,000,000	0.00 Member	Buy
14:06:59	R2023	On 03/11/2016			Bond Future	1	73,000,000	0.00 Member	Sell
14:06:59	R2023	On 03/11/2016			Bond Future	1	44,000,000	0.00 Member	Buy
16:16:42	R2023	On 02/02/2017			Bond Future	1	16,600,000	0.00 Member	Buy
16:16:42	R2023	On 02/02/2017			Bond Future	1	52,900,000	0.00 Member	Sell
16:21:00	R2023	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:21:00	R2023	On 02/02/2017			Bond Future	1	16,600,000	0.00 Member	Sell
16:21:00	R2023	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Buy
16:21:00	R2023	On 02/02/2017			Bond Future	1	16,600,000	0.00 Client	Buy
16:21:00	R2023	On 02/02/2017			Bond Future	1	33,100,000	0.00 Member	Buy
16:21:00	R2023	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:21:00	R2023	On 02/02/2017			Bond Future	1	33,100,000	0.00 Client	Buy
16:21:00	R2023	On 02/02/2017			Bond Future	1	33,100,000	0.00 Member	Sell
Total for R2023 Bond Future						18	679,600,000	0.00	
14:06:59	R2030	On 02/02/2017			Bond Future	1	77,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:59	R2030	On 03/11/2016			Bond Future	1	77,000,000	0.00 Member	Buy
14:06:59	R2030	On 03/11/2016			Bond Future	1	77,000,000	0.00 Member	Sell
14:06:59	R2030	On 02/02/2017			Bond Future	1	77,000,000	0.00 Member	Buy
Total for R2030 Bond Future						4	308,000,000	0.00	
14:06:59	R2037	On 02/02/2017			Bond Future	1	171,400,000	0.00 Member	Sell
14:06:59	R2037	On 03/11/2016			Bond Future	1	171,400,000	0.00 Member	Buy
14:06:59	R2037	On 03/11/2016			Bond Future	1	171,400,000	0.00 Member	Sell
14:06:59	R2037	On 02/02/2017			Bond Future	1	171,400,000	0.00 Member	Buy
Total for R2037 Bond Future						4	685,600,000	0.00	
14:06:59	R204	On 03/11/2016			Bond Future	1	829,000,000	0.00 Member	Buy
14:06:59	R204	On 02/02/2017			Bond Future	1	829,000,000	0.00 Member	Sell
14:06:59	R204	On 02/02/2017			Bond Future	1	829,000,000	0.00 Member	Buy
14:06:59	R204	On 03/11/2016			Bond Future	1	829,000,000	0.00 Member	Sell
Total for R204 Bond Future						4	3,316,000,000	0.00	
14:06:59	R2044	On 02/02/2017			Bond Future	1	67,000,000	0.00 Member	Sell
14:06:59	R2044	On 03/11/2016			Bond Future	1	67,000,000	0.00 Member	Buy
14:06:59	R2044	On 03/11/2016			Bond Future	1	67,000,000	0.00 Member	Sell
14:06:59	R2044	On 02/02/2017			Bond Future	1	67,000,000	0.00 Member	Buy
Total for R2044 Bond Future						4	268,000,000	0.00	
14:06:59	R2048	On 03/11/2016			Bond Future	1	2,865,900,000	0.00 Member	Buy
14:06:59	R2048	On 02/02/2017			Bond Future	1	2,865,900,000	0.00 Member	Sell
14:06:59	R2048	On 02/02/2017			Bond Future	1	2,665,900,000	0.00 Member	Buy
14:06:59	R2048	On 03/11/2016			Bond Future	1	2,665,900,000	0.00 Member	Sell
15:10:35	R2048	On 03/11/2016			Bond Future	1	200,000,000	0.00 Member	Buy
15:10:35	R2048	On 03/11/2016			Bond Future	1	200,000,000	0.00 Member	Sell
15:10:35	R2048	On 03/11/2016			Bond Future	1	200,000,000	0.00 Client	Sell
15:10:58	R2048	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:10:58	R2048	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Sell
15:10:58	R2048	On 02/02/2017			Bond Future	1	200,000,000	0.00 Client	Buy
Total for R2048 Bond Future						10	12,263,600,000	0.00	
14:06:59	R207	On 03/11/2016			Bond Future	1	145,000,000	0.00 Member	Sell
14:06:59	R207	On 02/02/2017			Bond Future	1	145,000,000	0.00 Member	Buy
14:06:59	R207	On 02/02/2017			Bond Future	1	145,000,000	0.00 Member	Sell
14:06:59	R207	On 03/11/2016			Bond Future	1	145,000,000	0.00 Member	Buy
Total for R207 Bond Future						4	580,000,000	0.00	
14:06:59	R208	On 02/02/2017			Bond Future	1	272,700,000	0.00 Member	Buy
14:06:59	R208	On 03/11/2016			Bond Future	1	272,700,000	0.00 Member	Sell
14:06:59	R208	On 03/11/2016			Bond Future	1	272,700,000	0.00 Member	Buy
14:06:59	R208	On 02/02/2017			Bond Future	1	272,700,000	0.00 Member	Sell
Total for R208 Bond Future						4	1,090,800,000	0.00	
14:06:59	R209	On 02/02/2017			Bond Future	1	239,000,000	0.00 Member	Sell
14:06:59	R209	On 03/11/2016			Bond Future	1	239,000,000	0.00 Member	Buy
14:06:59	R209	On 03/11/2016			Bond Future	1	239,000,000	0.00 Member	Sell
14:06:59	R209	On 02/02/2017			Bond Future	1	239,000,000	0.00 Member	Buy
Total for R209 Bond Future						4	956,000,000	0.00	
14:06:59	R213	On 02/02/2017			Bond Future	1	30,000,000	0.00 Member	Sell
14:06:59	R213	On 03/11/2016			Bond Future	1	30,000,000	0.00 Member	Buy
14:06:59	R213	On 03/11/2016			Bond Future	1	30,000,000	0.00 Member	Sell
14:06:59	R213	On 02/02/2017			Bond Future	1	30,000,000	0.00 Member	Buy
Total for R213 Bond Future						4	120,000,000	0.00	
14:06:59	R214	On 02/02/2017			Bond Future	1	179,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:59	R214	On 03/11/2016			Bond Future	1	179,700,000	0.00 Member	Buy
14:06:59	R214	On 03/11/2016			Bond Future	1	179,700,000	0.00 Member	Sell
14:06:59	R214	On 02/02/2017			Bond Future	1	179,700,000	0.00 Member	Buy
Total for R214 Bond Future						4	718,800,000	0.00	
Grand Total for all Instruments						86	21,579,840,000	0.00	