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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:34	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Client	Sell
16:33:34	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Buy
16:35:30	ALBI	On 04/02/2016		Index Future	1	400,000	0.00 Client	Buy
16:35:30	ALBI	On 04/02/2016		Index Future	1	400,000	0.00 Member	Sell
16:49:57	ALBI	On 04/02/2016		Index Future	1	90,000	0.00 Client	Sell
16:49:57	ALBI	On 04/02/2016		Index Future	1	90,000	0.00 Member	Buy
17:00:48	ALBI	On 04/02/2016		Index Future	1	20,000	0.00 Client	Sell
17:00:48	ALBI	On 04/02/2016		Index Future	1	10,000	0.00 Member	Buy
17:00:48	ALBI	On 04/02/2016		Index Future	1	90,000	0.00 Member	Sell
17:00:48	ALBI	On 04/02/2016		Index Future	1	90,000	0.00 Client	Buy
17:03:29	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Buy
17:03:29	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Sell
17:03:40	ALBI	On 04/02/2016		Index Future	1	400,000	0.00 Member	Sell
17:03:40	ALBI	On 04/02/2016		Index Future	1	400,000	0.00 Member	Buy
17:04:54	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Client	Buy
17:04:54	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:05:01	ALBI	On 04/02/2016			Index Future	1	400,000	0.00 Client	Sell
17:05:01	ALBI	On 04/02/2016			Index Future	1	400,000	0.00 Member	Buy
17:22:54	ALBI	On 04/02/2016			Index Future	1	10,000	0.00 Member	Sell
17:22:54	ALBI	On 04/02/2016			Index Future	1	10,000	0.00 Member	Buy
17:22:54	ALBI	On 04/02/2016			Index Future	1	10,000	0.00 Client	Buy
17:22:54	ALBI	On 04/02/2016			Index Future	1	10,000	0.00 Client	Buy
17:22:54	ALBI	On 04/02/2016			Index Future	1	10,000	0.00 Member	Sell
Total for ALBI Index Future						23	4,040,000	0.00	
17:32:17	GOVI	On 04/02/2016			GOVI	1	270,000	0.00 Client	Sell
17:32:17	GOVI	On 04/02/2016			GOVI	1	270,000	0.00 Member	Buy
17:33:35	GOVI	On 04/02/2016			GOVI	1	270,000	0.00 Member	Sell
17:33:35	GOVI	On 04/02/2016			GOVI	1	50,000	0.00 Member	Buy
17:42:46	GOVI	On 04/02/2016			GOVI	1	220,000	0.00 Member	Buy
17:42:46	GOVI	On 04/02/2016			GOVI	1	220,000	0.00 Member	Sell
17:42:46	GOVI	On 04/02/2016			GOVI	1	50,000	0.00 Member	Sell
17:42:46	GOVI	On 04/02/2016			GOVI	1	220,000	0.00 Client	Buy
17:42:46	GOVI	On 04/02/2016			GOVI	1	50,000	0.00 Client	Buy
Total for GOVI GOVI						9	1,620,000	0.00	
13:46:54	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
13:46:54	R186	On 04/02/2016			Bond Future	1	102,700,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	5,500,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	4,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	40,900,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	22,500,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	7,500,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	40,900,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	5,500,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	22,500,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	8,400,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	22,500,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	4,700,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	4,700,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	5,500,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	8,400,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	8,400,000	0.00 Client	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	40,900,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:54:00	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
15:54:00	R186	On 04/02/2016			Bond Future	1	1,800,000	0.00 Client	Sell
17:29:23	R186	On 05/05/2016	8.85	Put	Bond Future	1	535,000,000	0.00 Member	Sell
17:29:23	R186	On 05/05/2016	8.85	Put	Bond Future	1	535,000,000	0.00 Member	Buy
Total for R186 Bond Future						54	1,480,800,000	0.00	
9:57:50	R2048	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Buy
9:59:21	R2048	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Sell
11:07:51	R2048	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Sell
11:07:51	R2048	On 04/02/2016			Bond Future	1	50,000,000	0.00 Client	Buy
11:11:40	R2048	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Sell
11:11:40	R2048	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Buy
11:16:27	R2048	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Sell
11:16:27	R2048	On 04/02/2016			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2048 Bond Future						8	400,000,000	0.00	
Grand Total for all Instruments						94	1,886,460,000	0.00	