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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:45:28	ALBI	On 04/02/2016		Index Future	1	280,000	0.00 Client	Sell
9:45:28	ALBI	On 04/02/2016		Index Future	1	280,000	0.00 Client	Buy
Total for ALBI Index Future					2	560,000	0.00	
16:53:27	R208	On 04/02/2016		Bond Future	1	30,400,000	0.00 Member	Sell
16:53:27	R208	On 04/02/2016		Bond Future	1	51,100,000	0.00 Member	Buy
17:17:15	R208	On 04/02/2016		Bond Future	1	20,700,000	0.00 Client	Sell
17:17:15	R208	On 04/02/2016		Bond Future	1	20,700,000	0.00 Member	Sell
17:17:15	R208	On 04/02/2016		Bond Future	1	20,700,000	0.00 Member	Buy
17:17:15	R208	On 04/02/2016		Bond Future	1	30,400,000	0.00 Member	Buy
17:17:15	R208	On 04/02/2016		Bond Future	1	30,400,000	0.00 Client	Sell
Total for R208 Bond Future					7	204,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:00:36	R211	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
13:00:36	R211	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
13:19:19	R211	On 04/02/2016			Bond Future	1	12,600,000	0.00 Member	Buy
13:19:19	R211	On 04/02/2016			Bond Future	1	12,600,000	0.00 Member	Sell
14:36:09	R211	On 04/02/2016			Bond Future	1	14,000,000	0.00 Member	Buy
15:00:14	R211	On 04/02/2016			Bond Future	1	14,000,000	0.00 Member	Sell
Total for R211 Bond Future						6	56,000,000	0.00	
16:53:27	R213	On 04/02/2016			Bond Future	1	500,000,000	0.00 Member	Buy
16:53:27	R213	On 04/02/2016			Bond Future	1	500,000,000	0.00 Member	Sell
17:16:36	R213	On 04/02/2016			Bond Future	1	500,000,000	0.00 Member	Sell
17:16:36	R213	On 04/02/2016			Bond Future	1	500,000,000	0.00 Client	Buy
Total for R213 Bond Future						4	2,000,000,000	0.00	
Grand Total for all Instruments						19	2,260,960,000	0.00	