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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:46:03	ALBI	On 04/08/2016		Index Future	1	140,000	0.00 Member	Sell
9:46:03	ALBI	On 04/08/2016		Index Future	1	140,000	0.00 Member	Buy
10:21:15	ALBI	On 04/08/2016		Index Future	1	140,000	0.00 Member	Buy
10:21:15	ALBI	On 04/08/2016		Index Future	1	140,000	0.00 Client	Sell
Total for ALBI Index Future					4	560,000	0.00	
10:18:18	ES42	On 04/08/2016		Bond Future	1	18,000,000	0.00 Member	Buy
10:18:18	ES42	On 05/05/2016		Bond Future	1	18,000,000	0.00 Member	Sell
10:18:18	ES42	On 05/05/2016		Bond Future	1	18,000,000	0.00 Member	Buy
10:18:18	ES42	On 04/08/2016		Bond Future	1	18,000,000	0.00 Member	Sell
10:22:32	ES42	On 05/05/2016		Bond Future	1	18,000,000	0.00 Client	Sell
10:22:32	ES42	On 05/05/2016		Bond Future	1	18,000,000	0.00 Member	Buy
10:23:09	ES42	On 04/08/2016		Bond Future	1	18,000,000	0.00 Member	Sell
10:23:09	ES42	On 04/08/2016		Bond Future	1	18,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for ES42 Bond Future						8	144,000,000	0.00	
16:17:08	I2050	On 04/08/2016			Bond Future	1	20,500,000	0.00 Client	Buy
16:17:08	I2050	On 04/08/2016			Bond Future	1	43,000,000	0.00 Client	Buy
16:17:08	I2050	On 04/08/2016			Bond Future	1	20,500,000	0.00 Member	Sell
16:17:08	I2050	On 04/08/2016			Bond Future	1	43,000,000	0.00 Member	Sell
16:51:48	I2050	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Sell
16:51:48	I2050	On 04/08/2016			Bond Future	1	20,000,000	0.00 Client	Buy
Total for I2050 Bond Future						6	167,000,000	0.00	
17:14:54	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Sell
17:14:54	R186	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Buy
17:24:37	R186	On 04/08/2016	9.60	Put	Bond Future	1	563,500,000	0.00 Member	Buy
17:24:37	R186	On 04/08/2016	9.60	Put	Bond Future	1	563,500,000	0.00 Member	Sell
17:44:35	R186	On 04/08/2016			Bond Future	1	160,000,000	0.00 Member	Buy
17:44:35	R186	On 04/08/2016			Bond Future	1	160,000,000	0.00 Member	Sell
Total for R186 Bond Future						6	1,449,800,000	0.00	
16:52:20	R197	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Sell
16:52:20	R197	On 05/05/2016			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R197 Bond Future						2	2,600,000	0.00	
16:17:08	R202	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
16:17:08	R202	On 05/05/2016			Bond Future	1	2,800,000	0.00 Client	Sell
16:17:08	R202	On 05/05/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:17:08	R202	On 05/05/2016			Bond Future	1	30,000,000	0.00 Client	Sell
16:51:18	R202	On 05/05/2016			Bond Future	1	20,000,000	0.00 Member	Buy
16:51:18	R202	On 05/05/2016			Bond Future	1	20,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R202 Bond Future						6	105,600,000	0.00	
17:14:54	R2023	On 05/05/2016			Bond Future	1	1,600,000	0.00 Client	Sell
17:14:54	R2023	On 05/05/2016			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R2023 Bond Future						2	3,200,000	0.00	
11:24:28	R204	On 05/05/2016			Bond Future	1	750,000,000	0.00 Member	Buy
11:43:53	R204	On 05/05/2016			Bond Future	1	750,000,000	0.00 Member	Sell
13:10:36	R204	On 05/05/2016			Bond Future	1	750,000,000	0.00 Member	Buy
13:20:06	R204	On 05/05/2016			Bond Future	1	750,000,000	0.00 Member	Sell
17:11:42	R204	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Buy
17:11:42	R204	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R204 Bond Future						6	3,002,400,000	0.00	
9:14:08	R207	On 05/05/2016			Bond Future	1	2,200,000	0.00 Client	Buy
9:14:08	R207	On 05/05/2016			Bond Future	1	2,200,000	0.00 Client	Sell
11:24:28	R207	On 05/05/2016			Bond Future	1	750,000,000	0.00 Member	Buy
11:43:53	R207	On 05/05/2016			Bond Future	1	750,000,000	0.00 Member	Sell
13:08:46	R207	On 05/05/2016			Bond Future	1	750,000,000	0.00 Member	Buy
13:20:06	R207	On 05/05/2016			Bond Future	1	750,000,000	0.00 Member	Sell
13:42:56	R207	On 05/05/2016			Bond Future	1	82,000,000	0.00 Member	Buy
13:42:56	R207	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Sell
14:01:24	R207	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
14:01:24	R207	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
14:01:24	R207	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
14:01:25	R207	On 05/05/2016			Bond Future	1	25,900,000	0.00 Client	Sell
14:01:25	R207	On 05/05/2016			Bond Future	1	25,900,000	0.00 Member	Sell
14:01:25	R207	On 05/05/2016			Bond Future	1	25,900,000	0.00 Member	Buy
14:01:26	R207	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Sell
14:01:26	R207	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Sell
14:01:26	R207	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
14:01:27	R207	On 05/05/2016			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
14:01:27	R207	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
14:01:27	R207	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Sell
14:01:28	R207	On 05/05/2016			Bond Future	1	37,900,000	0.00 Member	Sell
14:01:28	R207	On 05/05/2016			Bond Future	1	37,900,000	0.00 Client	Sell
14:01:28	R207	On 05/05/2016			Bond Future	1	37,900,000	0.00 Member	Buy
14:01:29	R207	On 05/05/2016			Bond Future	1	9,400,000	0.00 Client	Sell
14:01:29	R207	On 05/05/2016			Bond Future	1	9,400,000	0.00 Member	Buy
14:01:29	R207	On 05/05/2016			Bond Future	1	9,400,000	0.00 Member	Sell
14:01:30	R207	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Buy
14:01:30	R207	On 05/05/2016			Bond Future	1	1,300,000	0.00 Client	Sell
14:01:30	R207	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Sell
14:01:31	R207	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
14:01:31	R207	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Sell
14:01:31	R207	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Buy
14:01:32	R207	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Sell
14:01:32	R207	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
14:01:32	R207	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
14:01:33	R207	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Sell
14:01:33	R207	On 05/05/2016			Bond Future	1	2,500,000	0.00 Client	Sell
14:01:33	R207	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Buy
14:01:34	R207	On 05/05/2016			Bond Future	1	1,600,000	0.00 Client	Sell
14:01:34	R207	On 05/05/2016			Bond Future	1	1,600,000	0.00 Member	Buy
Total for R207 Bond Future						40	3,332,400,000	0.00	
9:46:03	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Member	Buy
9:46:03	R209	On 05/05/2016			Bond Future	1	500,000	0.00 Client	Sell
Total for R209 Bond Future						2	1,000,000	0.00	
Grand Total for all Instruments						82	8,208,560,000	0.00	