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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:59	ALBI	On 03/11/2016		Index Future	1	60,000	0.00 Member	Buy
16:06:59	ALBI	On 03/11/2016		Index Future	1	60,000	0.00 Member	Sell
16:23:08	ALBI	On 03/11/2016		Index Future	1	60,000	0.00 Member	Sell
16:23:08	ALBI	On 03/11/2016		Index Future	1	60,000	0.00 Client	Buy
Total for ALBI Index Future					4	240,000	0.00	
8:55:28	GOVI	On 03/11/2016		GOVI	1	130,000	0.00 Client	Buy
8:55:28	GOVI	On 03/11/2016		GOVI	1	130,000	0.00 Client	Sell
11:18:43	GOVI	On 03/11/2016		GOVI	1	40,000	0.00 Member	Buy
11:18:43	GOVI	On 03/11/2016		GOVI	1	40,000	0.00 Member	Sell
11:31:48	GOVI	On 03/11/2016		GOVI	1	40,000	0.00 Member	Sell
11:31:48	GOVI	On 03/11/2016		GOVI	1	30,000	0.00 Member	Buy
12:35:59	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Buy
12:35:59	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:35:59	GOVI	On 03/11/2016			GOVI	1	30,000	0.00 Member	Sell
12:35:59	GOVI	On 03/11/2016			GOVI	1	30,000	0.00 Client	Buy
12:35:59	GOVI	On 03/11/2016			GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI						11	500,000	0.00	
8:42:39	JIBAR FUTURE	On 21/12/2016			Jibar Tradeable Future	1	600,000,000	0.00 Client	Sell
8:42:39	JIBAR FUTURE	On 21/12/2016			Jibar Tradeable Future	1	600,000,000	0.00 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						2	1,200,000,000	0.00	
7:46:00	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Sell
7:46:00	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
8:49:07	R186	On 03/11/2016			Bond Future	1	369,000,000	0.00 Client	Buy
8:49:07	R186	On 03/11/2016			Bond Future	1	369,000,000	0.00 Client	Sell
9:39:38	R186	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Sell
9:39:38	R186	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Buy
10:49:28	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
10:49:28	R186	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Sell
11:46:01	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
11:46:01	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
11:48:12	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
11:48:12	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Sell
12:07:22	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
12:07:22	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
12:10:41	R186	On 03/11/2016			Bond Future	1	4,400,000	0.00 Client	Buy
12:10:41	R186	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Sell
13:02:31	R186	On 03/11/2016			Bond Future	1	263,000,000	0.00 Member	Buy
13:02:31	R186	On 03/11/2016			Bond Future	1	262,800,000	0.00 Member	Sell
13:10:24	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
13:10:24	R186	On 03/11/2016			Bond Future	1	262,800,000	0.00 Member	Buy
13:10:24	R186	On 03/11/2016			Bond Future	1	262,800,000	0.00 Client	Sell
13:10:24	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
13:10:24	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						23	1,815,000,000	0.00	
8:49:07	R203	On 03/11/2016			Bond Future	1	1,040,000,000	0.00 Client	Sell
8:49:07	R203	On 03/11/2016			Bond Future	1	1,040,000,000	0.00 Client	Buy
9:20:10	R203	On 03/11/2016			Bond Future	1	683,000,000	0.00 Member	Buy
9:20:10	R203	On 03/11/2016			Bond Future	1	280,000,000	0.00 Member	Sell
10:54:07	R203	On 03/11/2016			Bond Future	1	403,000,000	0.00 Client	Sell
10:54:07	R203	On 03/11/2016			Bond Future	1	403,000,000	0.00 Member	Sell
10:54:07	R203	On 03/11/2016			Bond Future	1	280,000,000	0.00 Member	Buy
10:54:07	R203	On 03/11/2016			Bond Future	1	403,000,000	0.00 Member	Buy
10:54:07	R203	On 03/11/2016			Bond Future	1	280,000,000	0.00 Client	Sell
Total for R203 Bond Future						9	4,812,000,000	0.00	
11:04:21	R2035	On 03/11/2016			Bond Future	1	17,800,000	0.00 Member	Sell
11:04:21	R2035	On 03/11/2016			Bond Future	1	2,900,000	0.00 Member	Buy
16:42:17	R2035	On 03/11/2016			Bond Future	1	2,900,000	0.00 Client	Buy
16:42:17	R2035	On 03/11/2016			Bond Future	1	14,900,000	0.00 Client	Buy
16:42:17	R2035	On 03/11/2016			Bond Future	1	14,900,000	0.00 Member	Buy
16:42:17	R2035	On 03/11/2016			Bond Future	1	14,900,000	0.00 Member	Sell
16:42:17	R2035	On 03/11/2016			Bond Future	1	2,900,000	0.00 Member	Sell
17:47:11	R2035	On 03/11/2016			Bond Future	1	17,800,000	0.00 Member	Sell
17:47:11	R2035	On 03/11/2016			Bond Future	1	17,800,000	0.00 Member	Buy
Total for R2035 Bond Future						9	106,800,000	0.00	
8:49:07	R207	On 03/11/2016			Bond Future	1	736,000,000	0.00 Client	Sell
8:49:07	R207	On 03/11/2016			Bond Future	1	736,000,000	0.00 Client	Buy
9:20:10	R207	On 03/11/2016			Bond Future	1	680,000,000	0.00 Member	Sell
9:20:10	R207	On 03/11/2016			Bond Future	1	278,800,000	0.00 Member	Buy
10:55:07	R207	On 03/11/2016			Bond Future	1	401,200,000	0.00 Client	Buy
10:55:07	R207	On 03/11/2016			Bond Future	1	278,800,000	0.00 Client	Buy
10:55:07	R207	On 03/11/2016			Bond Future	1	401,200,000	0.00 Member	Buy
10:55:07	R207	On 03/11/2016			Bond Future	1	401,200,000	0.00 Member	Sell

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10:55:07	R207	On 03/11/2016		Bond Future	1	278,800,000	0.00 Member	Sell
Total for R207 Bond Future					9	4,192,000,000	0.00	
8:49:07	R209	On 03/11/2016		Bond Future	1	800,000,000	0.00 Client	Buy
8:49:07	R209	On 03/11/2016		Bond Future	1	800,000,000	0.00 Client	Sell
Total for R209 Bond Future					2	1,600,000,000	0.00	
8:49:07	R213	On 03/11/2016		Bond Future	1	467,000,000	0.00 Client	Sell
8:49:07	R213	On 03/11/2016		Bond Future	1	467,000,000	0.00 Client	Buy
Total for R213 Bond Future					2	934,000,000	0.00	
8:49:07	R214	On 03/11/2016		Bond Future	1	574,000,000	0.00 Client	Sell
8:49:07	R214	On 03/11/2016		Bond Future	1	574,000,000	0.00 Client	Buy
Total for R214 Bond Future					2	1,148,000,000	0.00	
Grand Total for all Instruments					73	15,808,540,000	0.00	