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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:56:13	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
15:56:13	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
16:08:29	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
16:08:29	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	0.00	
14:21:53	GOVI	On 03/11/2016		GOVI	1	100,000	0.00 Client	Buy
14:21:53	GOVI	On 03/11/2016		GOVI	1	100,000	0.00 Client	Sell
Total for GOVI GOVI					2	200,000	0.00	
11:40:01	R186	On 04/08/2016		Bond Future	1	6,800,000	0.00 Member	Buy
11:40:01	R186	On 04/08/2016		Bond Future	1	6,800,000	0.00 Member	Sell
11:42:06	R186	On 04/08/2016		Bond Future	1	6,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:06	R186	On 04/08/2016			Bond Future	1	6,800,000	0.00 Client	Buy
13:16:59	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
13:16:59	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Sell
15:08:24	R186	On 04/08/2016			Bond Future	1	4,100,000	0.00 Member	Buy
15:08:24	R186	On 04/08/2016			Bond Future	1	4,100,000	0.00 Client	Sell
15:25:58	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
15:25:58	R186	On 04/08/2016			Bond Future	1	4,500,000	0.00 Client	Sell
17:05:31	R186	On 04/08/2016			Bond Future	1	33,500,000	0.00 Member	Sell
17:05:31	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
17:05:31	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
17:05:31	R186	On 04/08/2016			Bond Future	1	33,500,000	0.00 Member	Buy
17:38:02	R186	On 04/08/2016			Bond Future	1	33,500,000	0.00 Member	Sell
17:38:02	R186	On 04/08/2016			Bond Future	1	33,500,000	0.00 Client	Buy
17:38:31	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
17:38:31	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
Total for R186 Bond Future						18	190,600,000	0.00	
15:08:24	R2023	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
15:08:24	R2023	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
Total for R2023 Bond Future						2	1,200,000	0.00	
15:08:24	R2032	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:08:24	R2032	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R2032 Bond Future						2	2,000,000	0.00	
17:29:29	R2035	On 04/08/2016			Bond Future	1	50,700,000	0.00 Member	Buy
17:29:29	R2035	On 04/08/2016			Bond Future	1	42,500,000	0.00 Member	Sell
17:37:34	R2035	On 04/08/2016			Bond Future	1	5,400,000	0.00 Client	Sell
17:37:34	R2035	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Sell
17:37:34	R2035	On 04/08/2016			Bond Future	1	5,400,000	0.00 Member	Sell
17:37:34	R2035	On 04/08/2016			Bond Future	1	42,500,000	0.00 Client	Sell
17:37:34	R2035	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:37:34	R2035	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Sell
17:37:34	R2035	On 04/08/2016			Bond Future	1	42,500,000	0.00 Member	Buy
17:37:34	R2035	On 04/08/2016			Bond Future	1	5,400,000	0.00 Member	Buy
Total for R2035 Bond Future						10	202,800,000	0.00	
17:05:31	R2037	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Sell
17:05:31	R2037	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Buy
17:38:57	R2037	On 04/08/2016			Bond Future	1	20,000,000	0.00 Client	Buy
17:38:57	R2037	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R2037 Bond Future						4	80,000,000	0.00	
10:49:50	R204	On 04/08/2016			Bond Future	1	10,500,000	0.00 Member	Buy
10:49:50	R204	On 04/08/2016			Bond Future	1	10,500,000	0.00 Member	Sell
11:43:04	R204	On 04/08/2016			Bond Future	1	10,500,000	0.00 Member	Buy
11:43:04	R204	On 04/08/2016			Bond Future	1	10,500,000	0.00 Client	Sell
Total for R204 Bond Future						4	42,000,000	0.00	
15:08:24	R209	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Buy
15:08:24	R209	On 04/08/2016			Bond Future	1	2,400,000	0.00 Client	Sell
16:58:45	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
16:58:45	R209	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
Total for R209 Bond Future						4	5,800,000	0.00	
10:08:38	R214	On 03/11/2016			Bond Future	1	30,000,000	0.00 Member	Buy
10:08:38	R214	On 03/11/2016			Bond Future	1	181,000,000	0.00 Member	Sell
10:54:38	R214	On 03/11/2016			Bond Future	1	41,000,000	0.00 Client	Buy
10:54:38	R214	On 03/11/2016			Bond Future	1	110,000,000	0.00 Member	Buy
10:54:38	R214	On 03/11/2016			Bond Future	1	41,000,000	0.00 Member	Buy
10:54:38	R214	On 03/11/2016			Bond Future	1	41,000,000	0.00 Member	Sell
10:54:38	R214	On 03/11/2016			Bond Future	1	110,000,000	0.00 Member	Sell
10:54:38	R214	On 03/11/2016			Bond Future	1	30,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:54:38	R214	On 03/11/2016			Bond Future	1	30,000,000	0.00 Member	Sell
10:54:38	R214	On 03/11/2016			Bond Future	1	110,000,000	0.00 Client	Buy
Total for R214 Bond Future						10	724,000,000	0.00	
Grand Total for all Instruments						60	1,248,640,000	0.00	