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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:09:03	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Member	Sell
10:09:03	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Member	Buy
10:10:49	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Member	Buy
10:10:49	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	0.00	
8:59:19	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Client	Buy
8:59:19	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					2	40,000	0.00	
12:20:24	I2033	On 03/11/2016		Bond Future	1	30,000,000	0.00 Member	Sell
12:20:24	I2033	On 03/11/2016		Bond Future	1	7,500,000	0.00 Member	Buy
12:49:52	I2033	On 03/11/2016		Bond Future	1	22,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:49:52	I2033	On 03/11/2016			Bond Future	1	22,500,000	0.00 Member	Sell
12:49:52	I2033	On 03/11/2016			Bond Future	1	7,500,000	0.00 Client	Buy
12:49:52	I2033	On 03/11/2016			Bond Future	1	7,500,000	0.00 Member	Sell
12:49:52	I2033	On 03/11/2016			Bond Future	1	22,500,000	0.00 Member	Buy
Total for I2033 Bond Future						7	120,000,000	0.00	
12:21:25	I2046	On 03/11/2016			Bond Future	1	50,000,000	0.00 Member	Sell
12:21:25	I2046	On 03/11/2016			Bond Future	1	13,000,000	0.00 Member	Buy
12:50:07	I2046	On 03/11/2016			Bond Future	1	37,000,000	0.00 Member	Buy
12:50:07	I2046	On 03/11/2016			Bond Future	1	37,000,000	0.00 Client	Buy
12:50:07	I2046	On 03/11/2016			Bond Future	1	13,000,000	0.00 Client	Buy
12:50:07	I2046	On 03/11/2016			Bond Future	1	13,000,000	0.00 Member	Sell
12:50:07	I2046	On 03/11/2016			Bond Future	1	37,000,000	0.00 Member	Sell
Total for I2046 Bond Future						7	200,000,000	0.00	
9:42:52	R186	On 03/11/2016			Bond Future	1	50,000,000	0.00 Member	Buy
9:42:52	R186	On 03/11/2016			Bond Future	1	50,000,000	0.00 Member	Sell
9:49:25	R186	On 03/11/2016			Bond Future	1	50,000,000	0.00 Member	Sell
9:49:25	R186	On 03/11/2016			Bond Future	1	50,000,000	0.00 Client	Buy
13:29:47	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
13:29:47	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
14:30:19	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
14:30:19	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Sell
16:08:50	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:08:50	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:35:30	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:35:30	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future						12	260,000,000	0.00	
16:36:37	R2023	On 03/11/2016			Bond Future	1	3,700,000	0.00 Member	Sell
16:36:37	R2023	On 03/11/2016			Bond Future	1	3,700,000	0.00 Member	Buy
16:39:36	R2023	On 03/11/2016			Bond Future	1	3,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:39:36	R2023	On 03/11/2016			Bond Future	1	3,700,000	0.00 Client	Buy
Total for R2023 Bond Future						4	14,800,000	0.00	
10:59:23	R203	On 03/11/2016			Bond Future	1	43,000,000	0.00 Member	Sell
10:59:23	R203	On 03/11/2016			Bond Future	1	21,000,000	0.00 Member	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	1,600,000	0.00 Client	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
12:25:16	R203	On 03/11/2016			Bond Future	1	4,200,000	0.00 Member	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	10,100,000	0.00 Member	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	21,000,000	0.00 Member	Sell
12:25:16	R203	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	21,000,000	0.00 Client	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	4,200,000	0.00 Member	Sell
12:25:16	R203	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
12:25:16	R203	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
12:25:16	R203	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
12:25:16	R203	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Sell
12:25:16	R203	On 03/11/2016			Bond Future	1	10,100,000	0.00 Member	Sell
12:25:16	R203	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
12:25:16	R203	On 03/11/2016			Bond Future	1	10,100,000	0.00 Client	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
12:25:16	R203	On 03/11/2016			Bond Future	1	4,200,000	0.00 Client	Buy
Total for R203 Bond Future						28	172,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:00:22	R207	On 03/08/2017	8.19	Call	Bond Future	1	1,900,000	0.00 Member	Buy
10:00:22	R207	On 03/08/2017	8.19	Call	Bond Future	1	5,100,000	0.00 Member	Sell
12:23:47	R207	On 03/08/2017	8.19	Call	Bond Future	1	3,200,000	0.00 Member	Buy
12:23:47	R207	On 03/08/2017	8.19	Call	Bond Future	1	1,900,000	0.00 Client	Buy
12:23:47	R207	On 03/08/2017	8.19	Call	Bond Future	1	3,200,000	0.00 Client	Buy
12:23:47	R207	On 03/08/2017	8.19	Call	Bond Future	1	1,900,000	0.00 Member	Sell
12:23:47	R207	On 03/08/2017	8.19	Call	Bond Future	1	3,200,000	0.00 Member	Sell
Total for R207 Bond Future						7	20,400,000	0.00	
16:58:14	R213	On 03/11/2016			Bond Future	1	35,300,000	0.00 Member	Buy
16:58:14	R213	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Sell
17:15:14	R213	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
17:15:14	R213	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
17:15:14	R213	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
17:15:14	R213	On 03/11/2016			Bond Future	1	1,300,000	0.00 Client	Sell
17:15:14	R213	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Buy
17:15:14	R213	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	2,000,000	0.00 Member	Buy
17:15:15	R213	On 03/11/2016			Bond Future	1	2,000,000	0.00 Client	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	12,400,000	0.00 Client	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	12,400,000	0.00 Member	Buy
17:15:15	R213	On 03/11/2016			Bond Future	1	2,200,000	0.00 Client	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	6,600,000	0.00 Member	Buy
17:15:15	R213	On 03/11/2016			Bond Future	1	6,600,000	0.00 Client	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	8,900,000	0.00 Member	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	12,400,000	0.00 Member	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	6,600,000	0.00 Member	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Buy
17:15:15	R213	On 03/11/2016			Bond Future	1	8,900,000	0.00 Client	Sell
17:15:15	R213	On 03/11/2016			Bond Future	1	8,900,000	0.00 Member	Buy
Total for R213 Bond Future						22	141,200,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					93	928,480,000		0.00
