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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:29	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Client	Buy
11:55:29	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					2	20,000	0.00	
11:35:28	I2050	On 03/11/2016		Bond Future	1	1,800,000	0.00 Client	Sell
11:35:28	I2050	On 03/11/2016		Bond Future	1	1,800,000	0.00 Client	Buy
Total for I2050 Bond Future					2	3,600,000	0.00	
11:31:36	R186	On 03/11/2016		Bond Future	1	900,000	0.00 Client	Buy
11:31:36	R186	On 03/11/2016		Bond Future	1	100,000	0.00 Client	Sell
11:31:36	R186	On 03/11/2016		Bond Future	1	400,000	0.00 Client	Sell
11:31:36	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Client	Sell
11:31:36	R186	On 03/11/2016		Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:31:36	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Sell
11:31:36	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
11:31:36	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
11:31:36	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
11:31:36	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
14:59:00	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
14:59:00	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
15:02:31	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Sell
15:02:31	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
15:20:45	R186	On 02/02/2017	9.50	Put	Bond Future	1	4,000,000	0.00 Member	Buy
15:20:45	R186	On 02/02/2017	9.50	Put	Bond Future	1	700,000,000	0.00 Member	Sell
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	78,000,000	0.00 Member	Sell
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	196,000,000	0.00 Member	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	169,000,000	0.00 Member	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	78,000,000	0.00 Member	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	169,000,000	0.00 Client	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	196,000,000	0.00 Client	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	56,000,000	0.00 Member	Sell
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,000,000	0.00 Member	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	56,000,000	0.00 Client	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	56,000,000	0.00 Member	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,000,000	0.00 Client	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	78,000,000	0.00 Client	Buy
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,000,000	0.00 Member	Sell
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	196,000,000	0.00 Member	Sell
17:18:54	R186	On 02/02/2017	9.50	Put	Bond Future	1	169,000,000	0.00 Member	Sell
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	4,000,000	0.00 Member	Sell
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	32,000,000	0.00 Member	Sell
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	14,000,000	0.00 Member	Sell
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	32,000,000	0.00 Client	Buy
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	41,000,000	0.00 Client	Buy
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,000,000	0.00 Member	Sell
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	4,000,000	0.00 Client	Buy
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	12,000,000	0.00 Member	Buy
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	12,000,000	0.00 Member	Sell
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	41,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	32,000,000	0.00 Member	Buy
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	14,000,000	0.00 Member	Buy
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	12,000,000	0.00 Client	Buy
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,000,000	0.00 Member	Buy
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,000,000	0.00 Client	Buy
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	41,000,000	0.00 Member	Sell
17:18:55	R186	On 02/02/2017	9.50	Put	Bond Future	1	14,000,000	0.00 Client	Buy
Total for R186 Bond Future						48	2,807,200,000	0.00	
14:59:00	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
14:59:00	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
15:02:49	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Sell
15:02:49	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
16:12:04	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
16:12:04	R2030	On 03/11/2016			Bond Future	1	175,000,000	0.00 Member	Sell
16:18:15	R2030	On 03/11/2016			Bond Future	1	31,800,000	0.00 Client	Buy
16:18:15	R2030	On 03/11/2016			Bond Future	1	96,500,000	0.00 Member	Sell
16:18:15	R2030	On 03/11/2016			Bond Future	1	96,500,000	0.00 Member	Buy
16:18:15	R2030	On 03/11/2016			Bond Future	1	31,800,000	0.00 Member	Buy
16:18:15	R2030	On 03/11/2016			Bond Future	1	31,800,000	0.00 Member	Sell
16:18:15	R2030	On 03/11/2016			Bond Future	1	96,500,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	3,400,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	4,500,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	16,200,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	3,400,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	4,400,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	16,200,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	4,500,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	16,200,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	1,300,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	4,400,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
16:18:16	R2030	On 03/11/2016			Bond Future	1	3,400,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:18:16	R2030	On 03/11/2016			Bond Future	1	4,500,000	0.00 Member	Sell
16:18:17	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
16:18:17	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
16:18:17	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:18:17	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
16:18:17	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:18:17	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
16:18:17	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:18:17	R2030	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
Total for R2030 Bond Future						101	703,600,000	0.00	
10:01:06	R204	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
10:01:06	R204	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
10:04:25	R204	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
10:04:25	R204	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for R204 Bond Future						4	400,000	0.00	
10:53:26	R2048	On 03/11/2016			Bond Future	1	5,700,000	0.00 Member	Sell
10:53:26	R2048	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	2,200,000	0.00 Client	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
11:06:10	R2048	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
11:06:10	R2048	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Sell
11:06:10	R2048	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Buy
11:06:10	R2048	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
11:06:10	R2048	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
11:06:10	R2048	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
Total for R2048 Bond Future						19	22,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:53:26	R209	On 03/11/2016			Bond Future	1	4,700,000	0.00 Member	Buy
10:53:26	R209	On 03/11/2016			Bond Future	1	4,700,000	0.00 Client	Sell
Total for R209 Bond Future						2	9,400,000	0.00	
Grand Total for all Instruments						178	3,547,020,000	0.00	