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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:42:02	ALBI	On 02/02/2017		Index Future	1	620,000	0.00 Client	Buy
16:42:02	ALBI	On 04/05/2017		Index Future	1	620,000	0.00 Client	Sell
16:42:02	ALBI	On 04/05/2017		Index Future	1	620,000	0.00 Member	Buy
16:42:02	ALBI	On 02/02/2017		Index Future	1	620,000	0.00 Member	Sell
Total for ALBI Index Future					4	2,480,000	0.00	
8:52:12	GOVI	On 02/02/2017		GOVI	1	30,000	0.00 Client	Sell
8:52:12	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
9:12:46	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Buy
9:12:47	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
9:12:47	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Client	Buy
9:12:47	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
9:12:47	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for GOVI GOVI						7	120,000	0.00	
10:59:23	R186	On 04/05/2017			Bond Future	1	75,000,000	0.00 Member	Buy
10:59:23	R186	On 02/02/2017			Bond Future	1	75,000,000	0.00 Member	Sell
10:59:23	R186	On 02/02/2017			Bond Future	1	75,000,000	0.00 Member	Buy
10:59:23	R186	On 04/05/2017			Bond Future	1	75,000,000	0.00 Member	Sell
14:52:26	R186	On 02/02/2017			Bond Future	1	4,100,000	0.00 Member	Sell
14:52:26	R186	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
14:52:26	R186	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Sell
14:52:26	R186	On 02/02/2017			Bond Future	1	4,100,000	0.00 Member	Buy
15:09:20	R186	On 02/02/2017			Bond Future	1	4,100,000	0.00 Member	Sell
15:09:20	R186	On 02/02/2017			Bond Future	1	4,100,000	0.00 Client	Buy
15:11:34	R186	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
15:11:34	R186	On 04/05/2017			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R186 Bond Future						12	326,000,000	0.00	
10:03:40	R202	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Buy
10:03:40	R202	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
10:10:02	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
10:10:02	R202	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Sell
10:10:02	R202	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Sell
10:10:02	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
10:10:02	R202	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Buy
10:10:02	R202	On 02/02/2017			Bond Future	1	2,400,000	0.00 Client	Sell
10:10:02	R202	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Sell
10:10:02	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
10:10:02	R202	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
10:10:03	R202	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
10:10:03	R202	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Sell
Total for R202 Bond Future						13	14,400,000	0.00	
13:02:23	R2023	On 02/02/2017			Bond Future	1	73,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:02:23	R2023	On 02/02/2017			Bond Future	1	444,000,000	0.00 Member	Sell
13:02:23	R2023	On 04/05/2017			Bond Future	1	444,000,000	0.00 Member	Buy
13:02:23	R2023	On 04/05/2017			Bond Future	1	73,000,000	0.00 Member	Sell
13:02:23	R2023	On 04/05/2017			Bond Future	1	44,000,000	0.00 Member	Sell
13:02:23	R2023	On 04/05/2017			Bond Future	1	73,000,000	0.00 Member	Buy
13:02:23	R2023	On 02/02/2017			Bond Future	1	44,000,000	0.00 Member	Buy
13:02:23	R2023	On 02/02/2017			Bond Future	1	73,000,000	0.00 Member	Sell
13:35:25	R2023	On 02/02/2017			Bond Future	1	400,000,000	0.00 Member	Buy
13:35:25	R2023	On 02/02/2017			Bond Future	1	400,000,000	0.00 Client	Buy
13:35:25	R2023	On 02/02/2017			Bond Future	1	400,000,000	0.00 Member	Sell
13:35:49	R2023	On 04/05/2017			Bond Future	1	400,000,000	0.00 Client	Sell
13:35:49	R2023	On 04/05/2017			Bond Future	1	400,000,000	0.00 Member	Buy
13:35:49	R2023	On 04/05/2017			Bond Future	1	400,000,000	0.00 Member	Sell
Total for R2023 Bond Future						14	3,668,000,000	0.00	
10:59:23	R2030	On 02/02/2017			Bond Future	1	77,000,000	0.00 Member	Buy
10:59:23	R2030	On 04/05/2017			Bond Future	1	77,000,000	0.00 Member	Sell
10:59:23	R2030	On 04/05/2017			Bond Future	1	77,000,000	0.00 Member	Buy
10:59:23	R2030	On 02/02/2017			Bond Future	1	77,000,000	0.00 Member	Sell
Total for R2030 Bond Future						4	308,000,000	0.00	
10:59:23	R2037	On 02/02/2017			Bond Future	1	171,400,000	0.00 Member	Buy
10:59:23	R2037	On 04/05/2017			Bond Future	1	171,400,000	0.00 Member	Sell
10:59:23	R2037	On 04/05/2017			Bond Future	1	171,400,000	0.00 Member	Buy
10:59:23	R2037	On 02/02/2017			Bond Future	1	171,400,000	0.00 Member	Sell
14:52:26	R2037	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
14:52:26	R2037	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
14:52:26	R2037	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
14:52:26	R2037	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Buy
15:05:33	R2037	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
15:05:33	R2037	On 02/02/2017			Bond Future	1	400,000	0.00 Client	Sell
15:06:06	R2037	On 04/05/2017			Bond Future	1	400,000	0.00 Member	Sell
15:06:06	R2037	On 04/05/2017			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
Total for R2037 Bond Future						12	688,800,000	0.00	
10:56:21	R204	On 02/02/2017			Bond Future	1	829,000,000	0.00 Member	Buy
10:56:21	R204	On 04/05/2017			Bond Future	1	829,000,000	0.00 Member	Sell
10:56:21	R204	On 02/02/2017			Bond Future	1	829,000,000	0.00 Member	Sell
10:56:21	R204	On 04/05/2017			Bond Future	1	829,000,000	0.00 Member	Buy
14:52:26	R204	On 04/05/2017			Bond Future	1	3,900,000	0.00 Member	Buy
14:52:26	R204	On 02/02/2017			Bond Future	1	9,200,000	0.00 Member	Sell
14:52:26	R204	On 04/05/2017			Bond Future	1	3,900,000	0.00 Member	Sell
14:52:26	R204	On 02/02/2017			Bond Future	1	9,200,000	0.00 Member	Buy
15:12:15	R204	On 02/02/2017			Bond Future	1	9,200,000	0.00 Client	Buy
15:12:15	R204	On 02/02/2017			Bond Future	1	9,200,000	0.00 Member	Sell
15:12:42	R204	On 04/05/2017			Bond Future	1	3,900,000	0.00 Member	Buy
15:12:42	R204	On 04/05/2017			Bond Future	1	3,900,000	0.00 Client	Sell
Total for R204 Bond Future						12	3,368,400,000	0.00	
10:59:23	R2044	On 02/02/2017			Bond Future	1	67,000,000	0.00 Member	Buy
10:59:23	R2044	On 04/05/2017			Bond Future	1	67,000,000	0.00 Member	Sell
10:59:23	R2044	On 04/05/2017			Bond Future	1	67,000,000	0.00 Member	Buy
10:59:23	R2044	On 02/02/2017			Bond Future	1	67,000,000	0.00 Member	Sell
14:52:26	R2044	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:52:26	R2044	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Buy
15:06:49	R2044	On 02/02/2017			Bond Future	1	2,200,000	0.00 Client	Buy
15:06:49	R2044	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Sell
Total for R2044 Bond Future						8	276,800,000	0.00	
10:56:21	R2048	On 04/05/2017			Bond Future	1	3,199,900,000	0.00 Member	Sell
10:56:21	R2048	On 02/02/2017			Bond Future	1	3,199,900,000	0.00 Member	Buy
10:56:21	R2048	On 02/02/2017			Bond Future	1	2,915,900,000	0.00 Member	Sell
10:56:21	R2048	On 04/05/2017			Bond Future	1	2,915,900,000	0.00 Member	Buy
11:18:00	R2048	On 02/02/2017			Bond Future	1	284,000,000	0.00 Member	Sell
11:18:00	R2048	On 02/02/2017			Bond Future	1	284,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:18:00	R2048	On 02/02/2017			Bond Future	1	284,000,000	0.00 Member	Buy
11:18:26	R2048	On 04/05/2017			Bond Future	1	284,000,000	0.00 Member	Buy
11:18:26	R2048	On 04/05/2017			Bond Future	1	284,000,000	0.00 Member	Sell
11:18:26	R2048	On 04/05/2017			Bond Future	1	284,000,000	0.00 Client	Buy
12:18:03	R2048	On 04/05/2017			Bond Future	1	40,000,000	0.00 Member	Sell
12:18:03	R2048	On 04/05/2017			Bond Future	1	40,000,000	0.00 Member	Buy
12:19:56	R2048	On 04/05/2017			Bond Future	1	40,000,000	0.00 Client	Buy
12:19:56	R2048	On 04/05/2017			Bond Future	1	40,000,000	0.00 Member	Sell
14:52:26	R2048	On 02/02/2017			Bond Future	1	5,600,000	0.00 Member	Sell
14:52:26	R2048	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Buy
14:52:26	R2048	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Sell
14:52:26	R2048	On 02/02/2017			Bond Future	1	5,600,000	0.00 Member	Buy
15:07:46	R2048	On 02/02/2017			Bond Future	1	5,600,000	0.00 Client	Buy
15:07:46	R2048	On 02/02/2017			Bond Future	1	5,600,000	0.00 Member	Sell
15:08:33	R2048	On 04/05/2017			Bond Future	1	5,600,000	0.00 Client	Sell
15:08:33	R2048	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Buy
Total for R2048 Bond Future						22	14,140,400,000	0.00	
10:56:21	R207	On 02/02/2017			Bond Future	1	145,000,000	0.00 Member	Sell
10:56:21	R207	On 02/02/2017			Bond Future	1	145,000,000	0.00 Member	Buy
12:02:02	R207	On 04/05/2017			Bond Future	1	145,000,000	0.00 Member	Buy
12:02:02	R207	On 04/05/2017			Bond Future	1	145,000,000	0.00 Member	Sell
14:52:26	R207	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Sell
14:52:26	R207	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Buy
15:14:59	R207	On 02/02/2017			Bond Future	1	2,300,000	0.00 Client	Buy
15:14:59	R207	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Sell
Total for R207 Bond Future						8	589,200,000	0.00	
10:51:33	R208	On 04/05/2017			Bond Future	1	272,700,000	0.00 Member	Buy
10:51:33	R208	On 04/05/2017			Bond Future	1	272,700,000	0.00 Member	Sell
10:59:23	R208	On 02/02/2017			Bond Future	1	272,700,000	0.00 Member	Sell
10:59:23	R208	On 02/02/2017			Bond Future	1	272,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R208 Bond Future						4	1,090,800,000	0.00	
10:59:23	R209	On 02/02/2017			Bond Future	1	114,000,000	0.00 Member	Buy
10:59:23	R209	On 04/05/2017			Bond Future	1	114,000,000	0.00 Member	Sell
10:59:23	R209	On 04/05/2017			Bond Future	1	114,000,000	0.00 Member	Buy
10:59:23	R209	On 02/02/2017			Bond Future	1	114,000,000	0.00 Member	Sell
14:52:26	R209	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Sell
14:52:26	R209	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Buy
15:15:37	R209	On 02/02/2017			Bond Future	1	2,600,000	0.00 Client	Buy
15:15:37	R209	On 02/02/2017			Bond Future	1	2,600,000	0.00 Member	Sell
Total for R209 Bond Future						8	466,400,000	0.00	
10:51:58	R213	On 04/05/2017			Bond Future	1	80,000,000	0.00 Member	Sell
10:51:58	R213	On 02/02/2017			Bond Future	1	80,000,000	0.00 Member	Buy
10:51:58	R213	On 02/02/2017			Bond Future	1	80,000,000	0.00 Member	Sell
10:51:58	R213	On 04/05/2017			Bond Future	1	80,000,000	0.00 Member	Buy
Total for R213 Bond Future						4	320,000,000	0.00	
10:51:58	R214	On 04/05/2017			Bond Future	1	229,700,000	0.00 Member	Sell
10:51:58	R214	On 02/02/2017			Bond Future	1	229,700,000	0.00 Member	Buy
10:51:58	R214	On 02/02/2017			Bond Future	1	229,700,000	0.00 Member	Sell
10:51:58	R214	On 04/05/2017			Bond Future	1	229,700,000	0.00 Member	Buy
14:52:26	R214	On 04/05/2017			Bond Future	1	6,100,000	0.00 Member	Sell
14:52:26	R214	On 02/02/2017			Bond Future	1	6,100,000	0.00 Member	Buy
14:52:26	R214	On 02/02/2017			Bond Future	1	6,100,000	0.00 Member	Sell
14:52:26	R214	On 04/05/2017			Bond Future	1	6,100,000	0.00 Member	Buy
15:16:11	R214	On 02/02/2017			Bond Future	1	6,100,000	0.00 Member	Buy
15:16:11	R214	On 02/02/2017			Bond Future	1	6,100,000	0.00 Client	Sell
15:16:35	R214	On 04/05/2017			Bond Future	1	6,100,000	0.00 Member	Sell
15:16:35	R214	On 04/05/2017			Bond Future	1	6,100,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				12	967,600,000		0.00
	Grand Total for all Instruments				144	26,227,400,000		0.00