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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:00	ALBI	On 04/05/2017		Index Future	1	20,000	0.00 Member	Sell
10:37:00	ALBI	On 02/02/2017		Index Future	1	20,000	0.00 Member	Buy
10:37:00	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
10:37:00	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Member	Buy
11:37:00	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Client	Buy
11:37:00	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Member	Buy
11:37:00	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Member	Sell
11:37:00	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Member	Sell
11:37:00	ALBI	On 04/05/2017		Index Future	1	10,000	0.00 Client	Buy
11:37:11	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Client	Sell
11:37:11	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
11:37:11	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Client	Sell
11:37:11	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
11:37:11	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for ALBI Index Future						14	160,000	0.00	
9:44:18	ES33	On 02/02/2017			Bond Future	1	6,400,000	0.00 Member	Buy
9:44:18	ES33	On 04/05/2017			Bond Future	1	6,400,000	0.00 Member	Sell
9:44:18	ES33	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
9:44:18	ES33	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Sell
9:51:52	ES33	On 02/02/2017			Bond Future	1	5,500,000	0.00 Member	Sell
9:51:52	ES33	On 02/02/2017			Bond Future	1	5,500,000	0.00 Member	Buy
9:51:52	ES33	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Sell
9:51:52	ES33	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
9:51:52	ES33	On 02/02/2017			Bond Future	1	5,500,000	0.00 Client	Sell
9:52:32	ES33	On 04/05/2017			Bond Future	1	5,500,000	0.00 Member	Buy
9:52:32	ES33	On 04/05/2017			Bond Future	1	5,500,000	0.00 Client	Buy
9:52:32	ES33	On 04/05/2017			Bond Future	1	900,000	0.00 Client	Buy
9:52:32	ES33	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Sell
9:52:32	ES33	On 04/05/2017			Bond Future	1	5,500,000	0.00 Member	Sell
13:16:24	ES33	On 04/05/2017			Bond Future	1	2,900,000	0.00 Client	Sell
13:16:24	ES33	On 04/05/2017			Bond Future	1	2,900,000	0.00 Client	Buy
Total for ES33 Bond Future						16	57,000,000	0.00	
15:57:34	I2029	On 04/05/2017			Bond Future	1	150,000,000	0.00 Member	Sell
15:57:34	I2029	On 04/05/2017			Bond Future	1	34,400,000	0.00 Member	Buy
16:43:16	I2029	On 04/05/2017			Bond Future	1	34,400,000	0.00 Member	Sell
16:43:16	I2029	On 04/05/2017			Bond Future	1	115,600,000	0.00 Client	Buy
16:43:16	I2029	On 04/05/2017			Bond Future	1	115,600,000	0.00 Member	Sell
16:43:16	I2029	On 04/05/2017			Bond Future	1	115,600,000	0.00 Member	Buy
16:43:16	I2029	On 04/05/2017			Bond Future	1	34,400,000	0.00 Client	Buy
17:14:49	I2029	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell
17:14:49	I2029	On 04/05/2017			Bond Future	1	4,600,000	0.00 Member	Buy
17:19:29	I2029	On 04/05/2017			Bond Future	1	4,600,000	0.00 Member	Sell
17:19:29	I2029	On 04/05/2017			Bond Future	1	15,400,000	0.00 Member	Buy
17:19:29	I2029	On 04/05/2017			Bond Future	1	15,400,000	0.00 Member	Sell
17:19:29	I2029	On 04/05/2017			Bond Future	1	15,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:29	I2029	On 04/05/2017			Bond Future	1	4,600,000	0.00 Client	Buy
Total for I2029 Bond Future						14	680,000,000	0.00	
16:31:21	I2033	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
16:31:21	I2033	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
Total for I2033 Bond Future						2	400,000	0.00	
16:31:21	I2038	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Sell
16:31:21	I2038	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
Total for I2038 Bond Future						2	600,000	0.00	
16:31:21	I2046	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
16:31:21	I2046	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
17:14:49	I2046	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
17:14:49	I2046	On 04/05/2017			Bond Future	1	25,000,000	0.00 Client	Buy
Total for I2046 Bond Future						4	50,400,000	0.00	
16:31:21	I2050	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Sell
16:31:21	I2050	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
Total for I2050 Bond Future						2	600,000	0.00	
12:04:54	IGOV	On 04/05/2017			Index Future	1	20,000	0.00 Member	Buy
12:04:54	IGOV	On 04/05/2017			Index Future	1	20,000	0.00 Client	Sell
12:15:12	IGOV	On 04/05/2017			Index Future	1	50,000	0.00 Member	Buy
12:15:12	IGOV	On 04/05/2017			Index Future	1	230,000	0.00 Member	Buy
12:15:12	IGOV	On 04/05/2017			Index Future	1	50,000	0.00 Client	Sell
12:15:12	IGOV	On 04/05/2017			Index Future	1	230,000	0.00 Client	Sell
15:52:49	IGOV	On 04/05/2017			Index Future	1	30,000	0.00 Member	Buy
15:52:49	IGOV	On 04/05/2017			Index Future	1	30,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:03:52	IGOV	On 03/08/2017			Index Future	1	4,120,000	0.00 Client	Sell
17:03:52	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Member	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Member	Sell
17:46:47	IGOV	On 03/08/2017			Index Future	1	130,000	0.00 Member	Sell
17:46:47	IGOV	On 03/08/2017			Index Future	1	780,000	0.00 Member	Sell
17:46:47	IGOV	On 03/08/2017			Index Future	1	1,640,000	0.00 Member	Sell
17:46:47	IGOV	On 03/08/2017			Index Future	1	160,000	0.00 Client	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	530,000	0.00 Member	Sell
17:46:47	IGOV	On 03/08/2017			Index Future	1	160,000	0.00 Member	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	130,000	0.00 Member	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	130,000	0.00 Member	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	710,000	0.00 Client	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	710,000	0.00 Member	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Client	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	1,640,000	0.00 Client	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	1,640,000	0.00 Member	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	780,000	0.00 Member	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Client	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Member	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	710,000	0.00 Member	Sell
17:46:47	IGOV	On 03/08/2017			Index Future	1	130,000	0.00 Client	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	780,000	0.00 Client	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	130,000	0.00 Member	Sell
17:46:47	IGOV	On 03/08/2017			Index Future	1	530,000	0.00 Member	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	160,000	0.00 Member	Sell
17:46:47	IGOV	On 03/08/2017			Index Future	1	530,000	0.00 Client	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	130,000	0.00 Client	Buy
17:46:47	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Member	Sell
Total for IGOV Index Future						36	17,140,000	0.00	
17:03:52	ILBI	On 02/02/2017			Index Future	1	1,570,000	0.00 Client	Buy
17:03:52	ILBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	620,000	0.00 Client	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	60,000	0.00 Client	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Buy
17:16:52	ILBI	On 02/02/2017			Index Future	1	270,000	0.00 Member	Buy
17:16:52	ILBI	On 02/02/2017			Index Future	1	50,000	0.00 Member	Buy
17:16:52	ILBI	On 02/02/2017			Index Future	1	10,000	0.00 Client	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	50,000	0.00 Client	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	200,000	0.00 Client	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	270,000	0.00 Client	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	50,000	0.00 Client	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	620,000	0.00 Member	Buy
17:16:52	ILBI	On 02/02/2017			Index Future	1	50,000	0.00 Member	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	270,000	0.00 Member	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	200,000	0.00 Member	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	50,000	0.00 Member	Buy
17:16:52	ILBI	On 02/02/2017			Index Future	1	620,000	0.00 Member	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	300,000	0.00 Member	Buy
17:16:52	ILBI	On 02/02/2017			Index Future	1	300,000	0.00 Member	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	60,000	0.00 Member	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	50,000	0.00 Member	Sell
17:16:52	ILBI	On 02/02/2017			Index Future	1	60,000	0.00 Member	Buy
17:16:52	ILBI	On 02/02/2017			Index Future	1	200,000	0.00 Member	Buy
17:16:53	ILBI	On 02/02/2017			Index Future	1	10,000	0.00 Client	Sell
17:16:53	ILBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Buy
Total for ILBI Index Future						28	6,280,000	0.00	
9:44:18	R186	On 04/05/2017			Bond Future	1	22,600,000	0.00 Member	Sell
9:44:18	R186	On 02/02/2017			Bond Future	1	22,600,000	0.00 Member	Buy
9:44:18	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Sell
9:44:18	R186	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Buy
9:48:53	R186	On 02/02/2017			Bond Future	1	19,500,000	0.00 Member	Sell
9:48:53	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Buy
9:48:53	R186	On 02/02/2017			Bond Future	1	19,500,000	0.00 Client	Sell
9:48:53	R186	On 02/02/2017			Bond Future	1	3,100,000	0.00 Client	Sell
9:48:53	R186	On 02/02/2017			Bond Future	1	19,500,000	0.00 Member	Buy
9:57:26	R186	On 04/05/2017			Bond Future	1	19,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:57:26	R186	On 04/05/2017			Bond Future	1	19,500,000	0.00 Member	Buy
9:57:26	R186	On 04/05/2017			Bond Future	1	19,500,000	0.00 Client	Buy
9:57:26	R186	On 04/05/2017			Bond Future	1	3,100,000	0.00 Client	Buy
9:57:26	R186	On 04/05/2017			Bond Future	1	3,100,000	0.00 Member	Sell
11:58:17	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
11:58:17	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
12:15:52	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
12:15:52	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
13:16:24	R186	On 04/05/2017			Bond Future	1	10,100,000	0.00 Client	Sell
13:16:24	R186	On 04/05/2017			Bond Future	1	10,100,000	0.00 Client	Buy
15:52:18	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
15:52:18	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Sell
16:35:06	R186	On 04/05/2017			Bond Future	1	111,900,000	0.00 Member	Sell
16:35:06	R186	On 04/05/2017			Bond Future	1	100,000,000	0.00 Member	Buy
17:11:01	R186	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell
17:11:01	R186	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
17:13:43	R186	On 04/05/2017			Bond Future	1	7,900,000	0.00 Member	Buy
17:13:43	R186	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
17:13:43	R186	On 04/05/2017			Bond Future	1	7,900,000	0.00 Member	Sell
17:13:43	R186	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
17:13:43	R186	On 04/05/2017			Bond Future	1	100,000,000	0.00 Member	Sell
17:13:43	R186	On 04/05/2017			Bond Future	1	7,900,000	0.00 Client	Buy
17:13:43	R186	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Buy
17:13:43	R186	On 04/05/2017			Bond Future	1	100,000,000	0.00 Client	Buy
17:15:57	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
17:15:57	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Client	Buy
17:15:57	R186	On 04/05/2017			Bond Future	1	4,100,000	0.00 Member	Buy
17:15:57	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
17:15:57	R186	On 04/05/2017			Bond Future	1	4,100,000	0.00 Member	Sell
17:15:57	R186	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
17:15:57	R186	On 04/05/2017			Bond Future	1	4,100,000	0.00 Client	Buy
17:15:57	R186	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Buy
17:15:57	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
17:15:57	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Sell
17:15:57	R186	On 04/05/2017			Bond Future	1	15,000,000	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						45	763,600,000	0.00	
16:57:53	R202	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Sell
16:57:53	R202	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Buy
17:27:39	R202	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Buy
17:27:39	R202	On 04/05/2017			Bond Future	1	44,700,000	0.00 Member	Sell
17:33:31	R202	On 04/05/2017			Bond Future	1	44,700,000	0.00 Client	Sell
17:33:31	R202	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
17:33:31	R202	On 04/05/2017			Bond Future	1	4,700,000	0.00 Member	Sell
17:33:31	R202	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
17:33:31	R202	On 04/05/2017			Bond Future	1	44,700,000	0.00 Member	Buy
17:33:31	R202	On 04/05/2017			Bond Future	1	4,700,000	0.00 Member	Buy
17:33:31	R202	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Sell
17:33:31	R202	On 04/05/2017			Bond Future	1	4,700,000	0.00 Client	Sell
Total for R202 Bond Future						12	300,000,000	0.00	
15:53:43	R2032	On 02/02/2017			Bond Future	1	18,200,000	0.00 Member	Buy
15:53:43	R2032	On 02/02/2017			Bond Future	1	18,200,000	0.00 Member	Sell
16:35:06	R2032	On 04/05/2017			Bond Future	1	19,600,000	0.00 Member	Sell
16:35:06	R2032	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Buy
17:12:47	R2032	On 04/05/2017			Bond Future	1	7,600,000	0.00 Member	Sell
17:12:47	R2032	On 04/05/2017			Bond Future	1	7,600,000	0.00 Member	Buy
17:12:47	R2032	On 04/05/2017			Bond Future	1	12,000,000	0.00 Client	Buy
17:12:47	R2032	On 04/05/2017			Bond Future	1	7,600,000	0.00 Client	Buy
17:12:47	R2032	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Sell
Total for R2032 Bond Future						9	114,800,000	0.00	
15:36:51	R2037	On 02/02/2017			Bond Future	1	38,000,000	0.00 Member	Buy
15:36:51	R2037	On 04/05/2017			Bond Future	1	27,000,000	0.00 Member	Sell
15:36:51	R2037	On 04/05/2017			Bond Future	1	27,000,000	0.00 Member	Buy
15:36:51	R2037	On 02/02/2017			Bond Future	1	38,000,000	0.00 Member	Sell
15:53:43	R2037	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:53:43	R2037	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Buy
Total for R2037 Bond Future						6	162,000,000	0.00	
10:30:08	R204	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:30:08	R204	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
13:08:41	R204	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Buy
13:08:41	R204	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R204 Bond Future						4	40,000,000	0.00	
8:57:48	R2044	On 04/05/2017			Bond Future	1	19,000,000	0.00 Member	Buy
8:57:48	R2044	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
8:57:48	R2044	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
8:57:48	R2044	On 04/05/2017			Bond Future	1	19,000,000	0.00 Client	Sell
8:57:48	R2044	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
8:57:48	R2044	On 04/05/2017			Bond Future	1	19,000,000	0.00 Member	Sell
8:57:48	R2044	On 04/05/2017			Bond Future	1	19,000,000	0.00 Client	Buy
8:57:48	R2044	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2044 Bond Future						8	80,000,000	0.00	
11:20:35	R2048	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
11:20:35	R2048	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R2048 Bond Future						2	40,000,000	0.00	
Grand Total for all Instruments						204	2,312,980,000	0.00	