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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:28:29	ALBI	On 04/05/2017		Index Future	1	450,000	0.00 Member	Sell
17:28:29	ALBI	On 04/05/2017		Index Future	1	450,000	0.00 Member	Buy
Total for ALBI Index Future					2	900,000	0.00	
10:43:12	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Client	Sell
10:43:12	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
14:51:10	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
14:51:10	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
14:51:10	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
14:51:10	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
14:51:10	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					7	80,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:03:53	R2032	On 04/05/2017			Bond Future	1	11,000,000	0.00 Member	Buy
14:03:53	R2032	On 04/05/2017			Bond Future	1	11,000,000	0.00 Member	Sell
14:14:17	R2032	On 04/05/2017			Bond Future	1	11,000,000	0.00 Member	Sell
14:14:17	R2032	On 04/05/2017			Bond Future	1	11,000,000	0.00 Client	Buy
Total for R2032 Bond Future						4	44,000,000	0.00	
14:03:53	R2037	On 04/05/2017			Bond Future	1	6,500,000	0.00 Member	Buy
14:03:53	R2037	On 04/05/2017			Bond Future	1	6,500,000	0.00 Member	Sell
14:13:35	R2037	On 04/05/2017			Bond Future	1	6,500,000	0.00 Client	Buy
14:13:35	R2037	On 04/05/2017			Bond Future	1	6,500,000	0.00 Member	Sell
Total for R2037 Bond Future						4	26,000,000	0.00	
14:03:53	R214	On 04/05/2017			Bond Future	1	34,200,000	0.00 Member	Buy
14:03:53	R214	On 04/05/2017			Bond Future	1	46,100,000	0.00 Member	Sell
14:14:04	R214	On 04/05/2017			Bond Future	1	34,200,000	0.00 Client	Buy
14:14:04	R214	On 04/05/2017			Bond Future	1	11,900,000	0.00 Member	Buy
14:14:04	R214	On 04/05/2017			Bond Future	1	11,900,000	0.00 Client	Buy
14:14:04	R214	On 04/05/2017			Bond Future	1	34,200,000	0.00 Member	Sell
14:14:04	R214	On 04/05/2017			Bond Future	1	11,900,000	0.00 Member	Sell
Total for R214 Bond Future						7	184,400,000	0.00	
Grand Total for all Instruments						24	255,380,000	0.00	