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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:52:51	ALBI	On 03/08/2017		Index Future	1	70,000	0.00 Client	Buy
11:52:51	ALBI	On 03/08/2017		Index Future	1	70,000	0.00 Member	Sell
12:05:43	ALBI	On 03/08/2017		Index Future	1	70,000	0.00 Member	Buy
12:05:43	ALBI	On 03/08/2017		Index Future	1	70,000	0.00 Client	Sell
12:26:45	ALBI	On 03/08/2017		Index Future	1	770,000	0.00 Member	Buy
12:26:45	ALBI	On 03/08/2017		Index Future	1	100,000	0.00 Member	Sell
12:33:11	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Client	Sell
12:33:11	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Sell
12:33:11	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Client	Sell
12:33:11	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Sell
12:33:11	ALBI	On 03/08/2017		Index Future	1	30,000	0.00 Member	Buy
12:33:11	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Buy
12:33:11	ALBI	On 03/08/2017		Index Future	1	80,000	0.00 Client	Sell
12:33:11	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Buy
12:33:11	ALBI	On 03/08/2017		Index Future	1	30,000	0.00 Client	Sell
12:33:11	ALBI	On 03/08/2017		Index Future	1	80,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:33:11	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Member	Sell
12:33:11	ALBI	On 03/08/2017			Index Future	1	80,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	20,000	0.00 Member	Buy
12:33:12	ALBI	On 03/08/2017			Index Future	1	150,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	200,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	20,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	200,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	20,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Member	Buy
12:33:12	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	50,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	100,000	0.00 Member	Buy
12:33:12	ALBI	On 03/08/2017			Index Future	1	40,000	0.00 Member	Buy
12:33:12	ALBI	On 03/08/2017			Index Future	1	40,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	150,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Member	Buy
12:33:12	ALBI	On 03/08/2017			Index Future	1	50,000	0.00 Member	Buy
12:33:12	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	200,000	0.00 Member	Buy
12:33:12	ALBI	On 03/08/2017			Index Future	1	50,000	0.00 Member	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	100,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	40,000	0.00 Client	Sell
12:33:12	ALBI	On 03/08/2017			Index Future	1	150,000	0.00 Member	Buy
12:33:12	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Member	Buy
12:33:12	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Member	Buy
<b>Total for ALBI Index Future</b>						<b>47</b>	<b>3,360,000</b>	<b>0.00</b>	
13:28:29	I2046	On 03/08/2017			Bond Future	1	800,000,000	0.00 Member	Sell
13:28:29	I2046	On 03/08/2017			Bond Future	1	800,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for I2046 Bond Future</b>						<b>2</b>	<b>1,600,000,000</b>	<b>0.00</b>	
13:28:29	I2050	On 03/08/2017			Bond Future	1	590,000,000	0.00 Member	Sell
13:28:29	I2050	On 03/08/2017			Bond Future	1	590,000,000	0.00 Member	Buy
<b>Total for I2050 Bond Future</b>						<b>2</b>	<b>1,180,000,000</b>	<b>0.00</b>	
15:28:11	IGOV	On 03/08/2017			Index Future	1	30,000	0.00 Client	Buy
15:28:11	IGOV	On 03/08/2017			Index Future	1	30,000	0.00 Member	Sell
16:39:10	IGOV	On 03/08/2017			Index Future	1	30,000	0.00 Member	Buy
16:39:10	IGOV	On 03/08/2017			Index Future	1	30,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>120,000</b>	<b>0.00</b>	
12:26:45	R186	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Sell
12:26:45	R186	On 03/08/2017			Bond Future	1	3,900,000	0.00 Client	Buy
14:33:26	R186	On 03/08/2017			Bond Future	1	17,300,000	0.00 Member	Buy
14:33:26	R186	On 03/08/2017			Bond Future	1	12,100,000	0.00 Member	Sell
14:33:26	R186	On 03/08/2017			Bond Future	1	15,900,000	0.00 Member	Sell
14:33:26	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
15:06:55	R186	On 03/08/2017			Bond Future	1	11,500,000	0.00 Client	Buy
15:06:55	R186	On 03/08/2017			Bond Future	1	11,500,000	0.00 Member	Sell
15:06:55	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Buy
15:06:55	R186	On 03/08/2017			Bond Future	1	11,500,000	0.00 Member	Buy
15:06:55	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
15:08:33	R186	On 03/08/2017			Bond Future	1	15,900,000	0.00 Client	Sell
15:08:33	R186	On 03/08/2017			Bond Future	1	15,900,000	0.00 Member	Buy
15:08:33	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
15:08:33	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
15:08:33	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
15:24:55	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:24:55	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
16:47:37	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
16:47:37	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>20</b>	<b>133,400,000</b>	<b>0.00</b>	
13:28:29	R202	On 03/08/2017			Bond Future	1	635,000,000	0.00 Member	Sell
13:28:29	R202	On 03/08/2017			Bond Future	1	635,000,000	0.00 Member	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>1,270,000,000</b>	<b>0.00</b>	
14:33:26	R2037	On 03/08/2017			Bond Future	1	74,000,000	0.00 Member	Buy
14:33:26	R2037	On 03/08/2017			Bond Future	1	59,800,000	0.00 Member	Sell
15:11:05	R2037	On 03/08/2017			Bond Future	1	14,200,000	0.00 Member	Buy
15:11:05	R2037	On 03/08/2017			Bond Future	1	59,800,000	0.00 Member	Buy
15:11:05	R2037	On 03/08/2017			Bond Future	1	59,800,000	0.00 Client	Sell
15:11:05	R2037	On 03/08/2017			Bond Future	1	14,200,000	0.00 Client	Sell
15:11:05	R2037	On 03/08/2017			Bond Future	1	14,200,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>7</b>	<b>296,000,000</b>	<b>0.00</b>	
12:26:45	R204	On 03/08/2017			Bond Future	1	406,300,000	0.00 Member	Sell
12:26:45	R204	On 03/08/2017			Bond Future	1	42,800,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
12:34:50	R204	On 03/08/2017			Bond Future	1	10,600,000	0.00 Client	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	26,100,000	0.00 Member	Sell
12:34:50	R204	On 03/08/2017			Bond Future	1	5,300,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Sell
12:34:50	R204	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Sell
12:34:50	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	21,400,000	0.00 Member	Sell
12:34:50	R204	On 03/08/2017			Bond Future	1	26,100,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	106,900,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	21,400,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	80,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:34:50	R204	On 03/08/2017			Bond Future	1	80,000,000	0.00 Member	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	5,300,000	0.00 Member	Sell
12:34:50	R204	On 03/08/2017			Bond Future	1	106,900,000	0.00 Client	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	5,400,000	0.00 Client	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	21,400,000	0.00 Client	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	106,900,000	0.00 Member	Sell
12:34:50	R204	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Sell
12:34:50	R204	On 03/08/2017			Bond Future	1	80,000,000	0.00 Client	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	5,300,000	0.00 Client	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Client	Buy
12:34:50	R204	On 03/08/2017			Bond Future	1	26,100,000	0.00 Client	Buy
12:34:51	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Sell
12:34:51	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Sell
12:34:51	R204	On 03/08/2017			Bond Future	1	5,300,000	0.00 Member	Sell
12:34:51	R204	On 03/08/2017			Bond Future	1	42,800,000	0.00 Member	Sell
12:34:51	R204	On 03/08/2017			Bond Future	1	53,500,000	0.00 Member	Buy
12:34:51	R204	On 03/08/2017			Bond Future	1	5,300,000	0.00 Member	Buy
12:34:51	R204	On 03/08/2017			Bond Future	1	5,300,000	0.00 Client	Buy
12:34:51	R204	On 03/08/2017			Bond Future	1	53,500,000	0.00 Member	Sell
12:34:51	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Client	Buy
12:34:51	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Buy
12:34:51	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Buy
12:34:51	R204	On 03/08/2017			Bond Future	1	53,500,000	0.00 Client	Buy
12:34:51	R204	On 03/08/2017			Bond Future	1	42,800,000	0.00 Client	Buy
12:34:51	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Client	Buy
14:33:26	R204	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
14:33:26	R204	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
14:54:27	R204	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Sell
14:54:27	R204	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>47</b>	<b>1,631,200,000</b>	<b>0.00</b>	
11:53:05	R2048	On 03/08/2017			Bond Future	1	40,000,000	0.00 Member	Sell
11:53:05	R2048	On 03/08/2017			Bond Future	1	106,000,000	0.00 Member	Buy
11:53:05	R2048	On 03/08/2017			Bond Future	1	40,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:53:05	R2048	On 03/08/2017			Bond Future	1	106,000,000	0.00 Member	Sell
11:59:25	R2048	On 03/08/2017			Bond Future	1	40,000,000	0.00 Member	Sell
11:59:25	R2048	On 03/08/2017			Bond Future	1	40,000,000	0.00 Client	Buy
12:00:19	R2048	On 03/08/2017			Bond Future	1	106,000,000	0.00 Client	Sell
12:00:19	R2048	On 03/08/2017			Bond Future	1	106,000,000	0.00 Member	Buy
13:28:29	R2048	On 03/08/2017			Bond Future	1	1,400,000,000	0.00 Member	Sell
13:28:29	R2048	On 03/08/2017			Bond Future	1	1,400,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>3,384,000,000</b>	<b>0.00</b>	
14:33:26	R208	On 03/08/2017			Bond Future	1	152,000,000	0.00 Member	Sell
14:33:26	R208	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	7,400,000	0.00 Member	Sell
14:55:41	R208	On 03/08/2017			Bond Future	1	37,600,000	0.00 Member	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	27,200,000	0.00 Member	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	12,600,000	0.00 Member	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	16,900,000	0.00 Member	Sell
14:55:41	R208	On 03/08/2017			Bond Future	1	23,800,000	0.00 Member	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	16,900,000	0.00 Member	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	16,900,000	0.00 Client	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	27,200,000	0.00 Client	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	12,600,000	0.00 Client	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	23,800,000	0.00 Member	Sell
14:55:41	R208	On 03/08/2017			Bond Future	1	23,800,000	0.00 Client	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	27,200,000	0.00 Member	Sell
14:55:41	R208	On 03/08/2017			Bond Future	1	37,600,000	0.00 Member	Sell
14:55:41	R208	On 03/08/2017			Bond Future	1	12,600,000	0.00 Member	Sell
14:55:41	R208	On 03/08/2017			Bond Future	1	7,400,000	0.00 Client	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	37,600,000	0.00 Client	Buy
14:55:41	R208	On 03/08/2017			Bond Future	1	7,400,000	0.00 Member	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	7,400,000	0.00 Member	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:55:42	R208	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	6,200,000	0.00 Member	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	6,200,000	0.00 Client	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
14:55:42	R208	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
14:55:42	R208	On 03/08/2017			Bond Future	1	3,200,000	0.00 Client	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	7,400,000	0.00 Member	Sell
14:55:42	R208	On 03/08/2017			Bond Future	1	4,500,000	0.00 Client	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	6,200,000	0.00 Member	Sell
14:55:42	R208	On 03/08/2017			Bond Future	1	7,400,000	0.00 Client	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Sell
14:55:42	R208	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
14:55:42	R208	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Sell
14:55:42	R208	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
14:55:42	R208	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>43</b>	<b>608,000,000</b>	<b>0.00</b>	
14:33:26	R209	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
14:33:26	R209	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
14:53:20	R209	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
14:53:20	R209	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>5,600,000</b>	<b>0.00</b>	
14:33:26	R213	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
14:33:26	R213	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell
14:52:27	R213	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
14:52:27	R213	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>9,600,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>192</b>	<b>10,121,280,000</b>		<b>0.00</b>

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