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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:06	ALBI	On 02/02/2017		Index Future	1	1,490,000	0.00 Client	Buy
16:15:06	ALBI	On 02/02/2017		Index Future	1	20,000	0.00 Member	Sell
16:26:37	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
16:26:37	ALBI	On 02/02/2017		Index Future	1	60,000	0.00 Member	Buy
16:26:37	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
16:26:37	ALBI	On 02/02/2017		Index Future	1	60,000	0.00 Client	Sell
16:26:37	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Client	Sell
16:26:37	ALBI	On 02/02/2017		Index Future	1	60,000	0.00 Member	Sell
16:26:38	ALBI	On 02/02/2017		Index Future	1	120,000	0.00 Member	Buy
16:26:38	ALBI	On 02/02/2017		Index Future	1	120,000	0.00 Member	Sell
16:26:38	ALBI	On 02/02/2017		Index Future	1	540,000	0.00 Member	Buy
16:26:38	ALBI	On 02/02/2017		Index Future	1	20,000	0.00 Member	Buy
16:26:38	ALBI	On 02/02/2017		Index Future	1	240,000	0.00 Client	Sell
16:26:38	ALBI	On 02/02/2017		Index Future	1	490,000	0.00 Member	Sell
16:26:38	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
16:26:38	ALBI	On 02/02/2017		Index Future	1	540,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:26:38	ALBI	On 02/02/2017			Index Future	1	240,000	0.00 Member	Buy
16:26:38	ALBI	On 02/02/2017			Index Future	1	240,000	0.00 Member	Sell
16:26:38	ALBI	On 02/02/2017			Index Future	1	120,000	0.00 Client	Sell
16:26:38	ALBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Buy
16:26:38	ALBI	On 02/02/2017			Index Future	1	10,000	0.00 Client	Sell
16:26:38	ALBI	On 02/02/2017			Index Future	1	20,000	0.00 Client	Sell
16:26:38	ALBI	On 02/02/2017			Index Future	1	540,000	0.00 Client	Sell
16:26:38	ALBI	On 02/02/2017			Index Future	1	490,000	0.00 Member	Buy
16:26:38	ALBI	On 02/02/2017			Index Future	1	490,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>25</b>	<b>5,960,000</b>	<b>0.00</b>	
12:34:29	ES33	On 02/02/2017			Bond Future	1	2,600,000	0.00 Client	Sell
12:34:29	ES33	On 02/02/2017			Bond Future	1	4,500,000	0.00 Client	Sell
12:34:29	ES33	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Sell
12:34:29	ES33	On 02/02/2017			Bond Future	1	8,300,000	0.00 Client	Buy
12:34:29	ES33	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Sell
12:34:29	ES33	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Sell
16:09:44	ES33	On 02/02/2017			Bond Future	1	61,700,000	0.00 Member	Sell
16:09:44	ES33	On 02/02/2017			Bond Future	1	61,700,000	0.00 Client	Buy
<b>Total for ES33 Bond Future</b>						<b>8</b>	<b>140,000,000</b>	<b>0.00</b>	
12:34:29	I2038	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
12:34:29	I2038	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
13:39:16	R186	On 02/02/2017			Bond Future	1	410,000,000	0.00 Member	Buy
13:49:02	R186	On 02/02/2017			Bond Future	1	410,000,000	0.00 Member	Sell
13:50:59	R186	On 02/02/2017			Bond Future	1	410,000,000	0.00 Member	Sell
13:50:59	R186	On 02/02/2017			Bond Future	1	410,000,000	0.00 Member	Buy
13:57:34	R186	On 02/02/2017			Bond Future	1	410,000,000	0.00 Member	Sell
13:57:34	R186	On 02/02/2017			Bond Future	1	410,000,000	0.00 Member	Buy
15:39:16	R186	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:39:16	R186	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Buy
16:08:20	R186	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Buy
16:08:20	R186	On 02/02/2017			Bond Future	1	25,000,000	0.00 Client	Sell
16:09:44	R186	On 02/02/2017			Bond Future	1	254,400,000	0.00 Member	Buy
16:09:44	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	8,500,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	75,000,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	7,300,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	40,000,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	75,000,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	45,000,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	7,300,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	8,500,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	60,000,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	40,000,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	800,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	45,000,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	8,500,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	400,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	60,000,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	75,000,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	45,000,000	0.00 Member	Buy
16:17:04	R186	On 02/02/2017			Bond Future	1	60,000,000	0.00 Client	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	7,300,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	40,000,000	0.00 Member	Sell
16:17:04	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Sell
16:17:05	R186	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:17:05	R186	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Buy
16:17:05	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
16:17:05	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:17:05	R186	On 02/02/2017			Bond Future	1	6,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>47</b>	<b>3,577,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>82</b>	<b>3,723,760,000</b>	<b>0.00</b>	