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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:56	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
12:08:56	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
16:28:58	ALBI	On 02/02/2017		Index Future	1	110,000	0.00 Client	Buy
16:28:58	ALBI	On 02/02/2017		Index Future	1	110,000	0.00 Client	Sell
17:53:34	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
17:53:34	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					6	260,000	0.00	
9:56:29	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
9:56:29	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
9:14:55	I2046	On 04/05/2017		Bond Future	1	45,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:14:55	I2046	On 04/05/2017			Bond Future	1	45,000,000	0.00 Member	Buy
10:11:11	I2046	On 04/05/2017			Bond Future	1	45,000,000	0.00 Client	Buy
10:11:11	I2046	On 04/05/2017			Bond Future	1	45,000,000	0.00 Member	Sell
Total for I2046 Bond Future						4	180,000,000	0.00	
11:14:22	R186	On 04/05/2017	8.44	Call	Bond Future	1	50,000,000	0.00 Member	Buy
11:14:22	R186	On 04/05/2017	8.44	Call	Bond Future	1	50,000,000	0.00 Client	Sell
11:24:10	R186	On 04/05/2017	8.94	Put	Bond Future	1	50,000,000	0.00 Member	Sell
11:24:10	R186	On 04/05/2017	8.94	Put	Bond Future	1	50,000,000	0.00 Client	Buy
11:25:20	R186	On 04/05/2017			Bond Future	1	36,000,000	0.00 Member	Sell
11:25:20	R186	On 04/05/2017			Bond Future	1	36,000,000	0.00 Client	Buy
12:08:56	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Sell
12:08:56	R186	On 02/02/2017			Bond Future	1	20,900,000	0.00 Member	Buy
16:35:09	R186	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Sell
16:35:09	R186	On 02/02/2017			Bond Future	1	100,000,000	0.00 Client	Buy
17:53:43	R186	On 02/02/2017			Bond Future	1	5,900,000	0.00 Member	Sell
17:54:18	R186	On 02/02/2017			Bond Future	1	5,900,000	0.00 Member	Buy
17:54:18	R186	On 02/02/2017			Bond Future	1	5,900,000	0.00 Client	Sell
17:54:51	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Buy
17:54:51	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Client	Sell
Total for R186 Bond Future						15	555,600,000	0.00	
16:40:22	R197	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
16:40:22	R197	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R197 Bond Future						2	4,000,000	0.00	
15:25:04	R2040	On 04/05/2017			Bond Future	1	32,000,000	0.00 Member	Sell
15:25:04	R2040	On 04/05/2017			Bond Future	1	2,900,000	0.00 Member	Buy
16:22:59	R2040	On 04/05/2017			Bond Future	1	24,000,000	0.00 Member	Buy
16:22:59	R2040	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:22:59	R2040	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:22:59	R2040	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:59	R2040	On 04/05/2017			Bond Future	1	2,900,000	0.00 Member	Sell
16:22:59	R2040	On 04/05/2017			Bond Future	1	24,000,000	0.00 Member	Sell
16:22:59	R2040	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
16:22:59	R2040	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
16:22:59	R2040	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
16:22:59	R2040	On 04/05/2017			Bond Future	1	2,900,000	0.00 Client	Buy
16:22:59	R2040	On 04/05/2017			Bond Future	1	24,000,000	0.00 Client	Buy
Total for R2040 Bond Future						13	128,000,000	0.00	
16:21:01	R209	On 02/02/2017			Bond Future	1	25,600,000	0.00 Member	Buy
16:21:01	R209	On 02/02/2017			Bond Future	1	25,600,000	0.00 Client	Sell
Total for R209 Bond Future						2	51,200,000	0.00	
Grand Total for all Instruments						44	919,080,000	0.00	