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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:31:08	ALBI	On 04/05/2017		Index Future	1	60,000	0.00 Client	Buy
9:31:08	ALBI	On 04/05/2017		Index Future	1	60,000	0.00 Member	Sell
9:46:54	ALBI	On 04/05/2017		Index Future	1	60,000	0.00 Client	Sell
9:46:54	ALBI	On 04/05/2017		Index Future	1	60,000	0.00 Member	Buy
Total for ALBI Index Future					4	240,000	0.00	
11:27:10	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Sell
11:27:10	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Buy
12:22:53	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Client	Buy
12:22:53	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Sell
Total for R186 Bond Future					4	40,000,000	0.00	
12:27:05	R203	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:27:05	R203	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
Total for R203 Bond Future						2	200,000	0.00	
12:32:38	R2035	On 04/05/2017			Bond Future	1	3,500,000	0.00 Member	Sell
12:32:38	R2035	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:06:05	R2035	On 04/05/2017			Bond Future	1	1,900,000	0.00 Client	Buy
17:06:05	R2035	On 04/05/2017			Bond Future	1	1,600,000	0.00 Client	Buy
17:06:05	R2035	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Sell
17:06:05	R2035	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:06:05	R2035	On 04/05/2017			Bond Future	1	1,900,000	0.00 Member	Buy
Total for R2035 Bond Future						7	14,000,000	0.00	
10:18:56	R2037	On 04/05/2017			Bond Future	1	57,800,000	0.00 Member	Sell
10:18:56	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	18,500,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	8,300,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,400,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	8,300,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,300,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	6,300,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	1,800,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	8,300,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	18,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	18,500,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,200,000	0.00 Client	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,300,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Sell
10:32:25	R2037	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Buy
10:32:25	R2037	On 04/05/2017			Bond Future	1	2,200,000	0.00 Member	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
10:32:26	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
10:32:26	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
10:32:26	R2037	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
10:32:26	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
10:32:26	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
10:32:26	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
10:32:26	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2037 Bond Future				55	231,200,000		0.00
	Grand Total for all Instruments				72	285,640,000		0.00