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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:05:54	ALBI	On 03/08/2017		Index Future	1	780,000	0.00 Member	Sell
12:05:54	ALBI	On 03/08/2017		Index Future	1	200,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017		Index Future	1	40,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017		Index Future	1	100,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017		Index Future	1	30,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017		Index Future	1	30,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017		Index Future	1	30,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017		Index Future	1	200,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017		Index Future	1	160,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017		Index Future	1	80,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017		Index Future	1	30,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017		Index Future	1	80,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017		Index Future	1	30,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:28:49	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	40,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017			Index Future	1	20,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	20,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	100,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	50,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	50,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	80,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	100,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	160,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	40,000	0.00 Member	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	50,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017			Index Future	1	200,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	20,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017			Index Future	1	30,000	0.00 Member	Sell
12:28:49	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	160,000	0.00 Client	Buy
12:28:49	ALBI	On 03/08/2017			Index Future	1	10,000	0.00 Member	Buy
Total for ALBI Index Future						43	3,120,000	0.00	
12:30:35	I2038	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
12:30:35	I2038	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
17:12:26	I2038	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Buy
17:12:26	I2038	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						4	6,800,000	0.00	
8:18:16	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
8:18:16	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
12:05:54	R186	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Buy
12:05:54	R186	On 03/08/2017			Bond Future	1	3,900,000	0.00 Client	Sell
Total for R186 Bond Future						4	12,800,000	0.00	
14:55:28	R2037	On 03/08/2017			Bond Future	1	12,300,000	0.00 Client	Sell
14:55:28	R2037	On 03/08/2017			Bond Future	1	12,300,000	0.00 Member	Buy
Total for R2037 Bond Future						2	24,600,000	0.00	
12:05:54	R204	On 03/08/2017			Bond Future	1	406,400,000	0.00 Member	Buy
12:05:54	R204	On 03/08/2017			Bond Future	1	106,900,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	5,300,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	26,100,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	5,400,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	5,300,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	26,100,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	106,900,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	106,900,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	21,400,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	5,400,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	21,400,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	5,300,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	53,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	10,600,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	80,000,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	42,800,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	10,600,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	53,500,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	42,800,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Client	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	16,000,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	53,500,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	80,000,000	0.00 Member	Buy
12:30:25	R204	On 03/08/2017			Bond Future	1	80,000,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	21,400,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	26,100,000	0.00 Member	Sell
12:30:25	R204	On 03/08/2017			Bond Future	1	42,800,000	0.00 Member	Buy
Total for R204 Bond Future						43	1,625,600,000	0.00	
12:00:20	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Sell
12:00:20	R2048	On 03/08/2017			Bond Future	1	475,600,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Client	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	63,000,000	0.00 Client	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	187,000,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	187,000,000	0.00 Member	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	77,000,000	0.00 Member	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	65,000,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	65,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	63,000,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	77,000,000	0.00 Client	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	29,600,000	0.00 Client	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Client	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	29,600,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	65,000,000	0.00 Client	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	77,000,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	187,000,000	0.00 Client	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	63,000,000	0.00 Member	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	29,600,000	0.00 Member	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Buy
12:17:55	R2048	On 03/08/2017			Bond Future	1	25,000,000	0.00 Client	Sell
12:17:55	R2048	On 03/08/2017			Bond Future	1	9,000,000	0.00 Client	Sell
12:30:35	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:30:35	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:11:41	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:11:41	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R2048 Bond Future						32	1,914,400,000	0.00	
Grand Total for all Instruments						128	3,587,320,000	0.00	