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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:39:36	ALBI	On 03/08/2017		Index Future	1	330,000	0.00 Member	Sell
15:39:36	ALBI	On 03/08/2017		Index Future	1	330,000	0.00 Member	Buy
16:15:58	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Member	Sell
16:15:58	ALBI	On 03/08/2017		Index Future	1	330,000	0.00 Member	Buy
16:31:32	ALBI	On 03/08/2017		Index Future	1	210,000	0.00 Client	Sell
16:31:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Client	Sell
16:31:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Member	Buy
16:31:32	ALBI	On 03/08/2017		Index Future	1	210,000	0.00 Member	Buy
16:31:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Member	Buy
16:31:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Client	Sell
16:31:32	ALBI	On 03/08/2017		Index Future	1	210,000	0.00 Member	Sell
16:31:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Member	Sell
Total for ALBI Index Future					12	1,980,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:42:04	I2050	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:42:04	I2050	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:04:17	I2050	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:04:17	I2050	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	8,000,000	0.00	
11:46:12	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
11:46:12	R186	On 03/08/2017			Bond Future	1	27,500,000	0.00 Member	Sell
12:27:37	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
12:27:37	R186	On 03/08/2017			Bond Future	1	39,000,000	0.00 Member	Sell
12:32:40	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
12:32:40	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
12:32:40	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
12:32:40	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
12:32:40	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
12:32:40	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
12:32:40	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
12:32:40	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	4,100,000	0.00 Client	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Client	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	4,100,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	2,800,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Client	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	4,100,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Sell
12:32:41	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
12:32:41	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Buy
14:42:34	R186	On 03/08/2017			Bond Future	1	16,400,000	0.00 Member	Sell
14:42:34	R186	On 03/08/2017			Bond Future	1	16,400,000	0.00 Client	Buy
15:46:40	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
15:46:40	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
16:26:01	R186	On 03/08/2017			Bond Future	1	500,000,000	0.00 Member	Buy
16:26:01	R186	On 03/08/2017			Bond Future	1	500,000,000	0.00 Member	Sell
16:30:05	R186	On 03/08/2017			Bond Future	1	204,100,000	0.00 Member	Buy
16:30:05	R186	On 03/08/2017			Bond Future	1	500,000,000	0.00 Member	Sell
16:46:43	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:46:43	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:52:15	R186	On 03/08/2017			Bond Future	1	58,100,000	0.00 Member	Buy
16:52:15	R186	On 03/08/2017			Bond Future	1	58,100,000	0.00 Client	Buy
16:52:15	R186	On 03/08/2017			Bond Future	1	58,100,000	0.00 Member	Sell
16:52:16	R186	On 03/08/2017			Bond Future	1	38,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:52:16	R186	On 03/08/2017			Bond Future	1	25,300,000	0.00 Member	Sell
16:52:16	R186	On 03/08/2017			Bond Future	1	69,500,000	0.00 Client	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	38,800,000	0.00 Client	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
16:52:16	R186	On 03/08/2017			Bond Future	1	204,100,000	0.00 Client	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	28,300,000	0.00 Client	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	28,300,000	0.00 Member	Sell
16:52:16	R186	On 03/08/2017			Bond Future	1	38,800,000	0.00 Member	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	69,500,000	0.00 Member	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	25,300,000	0.00 Member	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	72,900,000	0.00 Member	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	28,300,000	0.00 Member	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	69,500,000	0.00 Member	Sell
16:52:16	R186	On 03/08/2017			Bond Future	1	204,100,000	0.00 Member	Sell
16:52:16	R186	On 03/08/2017			Bond Future	1	72,900,000	0.00 Member	Sell
16:52:16	R186	On 03/08/2017			Bond Future	1	25,300,000	0.00 Client	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	72,900,000	0.00 Client	Buy
16:52:16	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
17:02:48	R186	On 03/08/2017			Bond Future	1	14,500,000	0.00 Member	Sell
17:02:48	R186	On 03/08/2017			Bond Future	1	9,500,000	0.00 Member	Sell
17:02:48	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
17:02:48	R186	On 03/08/2017			Bond Future	1	9,500,000	0.00 Client	Buy
17:02:48	R186	On 03/08/2017			Bond Future	1	14,500,000	0.00 Client	Buy
17:02:48	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Buy
17:02:48	R186	On 03/08/2017			Bond Future	1	14,500,000	0.00 Member	Buy
17:02:48	R186	On 03/08/2017			Bond Future	1	9,500,000	0.00 Member	Buy
17:19:10	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:19:10	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future						94	3,307,800,000	0.00	
12:27:37	R2023	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
12:27:37	R2023	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
17:03:38	R2023	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Buy
17:03:38	R2023	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						4	4,800,000	0.00	
12:27:37	R2030	On 03/08/2017			Bond Future	1	11,300,000	0.00 Member	Buy
12:27:37	R2030	On 03/08/2017			Bond Future	1	11,300,000	0.00 Member	Sell
17:03:59	R2030	On 03/08/2017			Bond Future	1	11,300,000	0.00 Client	Buy
17:03:59	R2030	On 03/08/2017			Bond Future	1	11,300,000	0.00 Member	Sell
Total for R2030 Bond Future						4	45,200,000	0.00	
14:42:34	R2032	On 03/08/2017			Bond Future	1	175,600,000	0.00 Member	Sell
14:42:34	R2032	On 03/08/2017			Bond Future	1	167,600,000	0.00 Member	Buy
14:53:40	R2032	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Buy
14:53:40	R2032	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Sell
14:53:40	R2032	On 03/08/2017			Bond Future	1	8,000,000	0.00 Client	Buy
14:53:41	R2032	On 03/08/2017			Bond Future	1	167,600,000	0.00 Member	Sell
14:53:41	R2032	On 03/08/2017			Bond Future	1	167,600,000	0.00 Client	Buy
Total for R2032 Bond Future						7	702,400,000	0.00	
12:27:37	R204	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
12:27:37	R204	On 03/08/2017			Bond Future	1	16,600,000	0.00 Member	Sell
17:03:24	R204	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
17:03:24	R204	On 03/08/2017			Bond Future	1	16,300,000	0.00 Member	Buy
17:03:24	R204	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:03:24	R204	On 03/08/2017			Bond Future	1	16,300,000	0.00 Client	Buy
17:03:24	R204	On 03/08/2017			Bond Future	1	16,300,000	0.00 Member	Sell
Total for R204 Bond Future						7	66,400,000	0.00	
9:36:59	R208	On 03/08/2017			Bond Future	1	55,000,000	0.00 Member	Sell
9:36:59	R208	On 03/08/2017			Bond Future	1	75,200,000	0.00 Member	Buy
17:08:02	R208	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:08:02	R208	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	55,000,000	0.00 Client	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	6,000,000	0.00 Client	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:08:02	R208	On 03/08/2017			Bond Future	1	6,000,000	0.00 Member	Buy
17:08:02	R208	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:08:02	R208	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	55,000,000	0.00 Member	Buy
17:08:02	R208	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	6,000,000	0.00 Member	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:08:02	R208	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:08:02	R208	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
17:08:02	R208	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:08:02	R208	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R208 Bond Future						25	300,800,000	0.00	
Grand Total for all Instruments						157	4,437,380,000	0.00	