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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:17:21	ALBI	On 02/05/2019		Index Future	1	10,000	0.00 Client	Sell
10:17:21	ALBI	On 07/02/2019		Index Future	1	10,000	0.00 Client	Buy
10:21:34	ALBI	On 02/05/2019		Index Future	1	10,000	0.00 Member	Buy
10:22:56	ALBI	On 07/02/2019		Index Future	1	10,000	0.00 Member	Sell
10:34:32	ALBI	On 02/05/2019		Index Future	1	10,000	0.00 Client	Buy
10:34:32	ALBI	On 02/05/2019		Index Future	1	10,000	0.00 Member	Sell
10:34:47	ALBI	On 07/02/2019		Index Future	1	10,000	0.00 Client	Sell
10:34:47	ALBI	On 07/02/2019		Index Future	1	10,000	0.00 Member	Buy
12:34:00	ALBI	On 07/02/2019		Index Future	1	60,000	0.00 Member	Sell
12:34:00	ALBI	On 07/02/2019		Index Future	1	60,000	0.00 Member	Buy
12:54:22	ALBI	On 07/02/2019		Index Future	1	60,000	0.00 Member	Buy
12:54:22	ALBI	On 07/02/2019		Index Future	1	60,000	0.00 Client	Sell
Total for ALBI Index Future					12	320,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:42:41	I2046	On 02/05/2019			Bond Future	1	25,000,000	0.00 Member	Buy
12:42:41	I2046	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Sell
12:42:41	I2046	On 07/02/2019			Bond Future	1	100,000,000	0.00 Member	Buy
12:42:41	I2046	On 02/05/2019			Bond Future	1	100,000,000	0.00 Member	Sell
13:21:37	I2046	On 07/02/2019			Bond Future	1	50,000,000	0.00 Client	Sell
13:21:37	I2046	On 07/02/2019			Bond Future	1	50,000,000	0.00 Member	Sell
13:21:37	I2046	On 07/02/2019			Bond Future	1	50,000,000	0.00 Member	Buy
13:22:03	I2046	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Buy
13:22:03	I2046	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Sell
13:22:03	I2046	On 07/02/2019			Bond Future	1	25,000,000	0.00 Client	Sell
13:22:48	I2046	On 07/02/2019			Bond Future	1	25,000,000	0.00 Client	Sell
13:22:48	I2046	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Buy
13:23:13	I2046	On 02/05/2019			Bond Future	1	50,000,000	0.00 Member	Sell
13:23:13	I2046	On 02/05/2019			Bond Future	1	50,000,000	0.00 Client	Buy
13:23:13	I2046	On 02/05/2019			Bond Future	1	50,000,000	0.00 Member	Buy
13:23:34	I2046	On 02/05/2019			Bond Future	1	25,000,000	0.00 Member	Buy
13:23:34	I2046	On 02/05/2019			Bond Future	1	25,000,000	0.00 Client	Buy
13:23:34	I2046	On 02/05/2019			Bond Future	1	25,000,000	0.00 Member	Sell
13:23:54	I2046	On 02/05/2019			Bond Future	1	25,000,000	0.00 Member	Sell
13:23:54	I2046	On 02/05/2019			Bond Future	1	25,000,000	0.00 Client	Buy
Total for I2046 Bond Future						20	800,000,000	0.00	
11:55:34	R186	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Buy
11:55:34	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
11:55:34	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
11:55:34	R186	On 02/05/2019			Bond Future	1	10,000,000	0.00 Client	Sell
11:59:44	R186	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
11:59:44	R186	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
12:47:02	R186	On 02/05/2019			Bond Future	1	22,600,000	0.00 Member	Buy
12:47:02	R186	On 02/05/2019			Bond Future	1	22,600,000	0.00 Member	Sell
14:43:15	R186	On 02/05/2019			Bond Future	1	22,600,000	0.00 Member	Sell
14:43:15	R186	On 02/05/2019			Bond Future	1	22,600,000	0.00 Client	Buy
15:14:50	R186	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Sell
15:14:50	R186	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Buy
16:06:16	R186	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:06:16	R186	On 02/05/2019			Bond Future	1	5,100,000	0.00 Client	Buy
16:13:09	R186	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:13:09	R186	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
16:42:06	R186	On 02/05/2019			Bond Future	1	79,600,000	0.00 Member	Buy
16:42:06	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Sell
17:09:18	R186	On 02/05/2019			Bond Future	1	64,800,000	0.00 Member	Sell
17:09:18	R186	On 02/05/2019			Bond Future	1	64,800,000	0.00 Member	Buy
17:09:18	R186	On 02/05/2019			Bond Future	1	64,800,000	0.00 Client	Sell
17:09:18	R186	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:09:18	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
17:09:18	R186	On 02/05/2019			Bond Future	1	13,000,000	0.00 Client	Sell
17:09:18	R186	On 02/05/2019			Bond Future	1	13,000,000	0.00 Member	Sell
17:09:18	R186	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
17:09:18	R186	On 02/05/2019			Bond Future	1	13,000,000	0.00 Member	Buy
17:09:18	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Sell
17:09:18	R186	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						29	474,000,000	0.00	
9:35:22	R202	On 02/05/2019			Bond Future	1	12,000,000	0.00 Member	Sell
9:35:22	R202	On 02/05/2019			Bond Future	1	12,000,000	0.00 Member	Buy
9:41:36	R202	On 07/02/2019			Bond Future	1	12,000,000	0.00 Member	Buy
9:41:36	R202	On 07/02/2019			Bond Future	1	12,000,000	0.00 Member	Sell
9:44:37	R202	On 07/02/2019			Bond Future	1	12,000,000	0.00 Member	Buy
9:44:37	R202	On 07/02/2019			Bond Future	1	12,000,000	0.00 Client	Sell
9:45:43	R202	On 02/05/2019			Bond Future	1	12,000,000	0.00 Member	Sell
9:45:43	R202	On 02/05/2019			Bond Future	1	12,000,000	0.00 Client	Buy
Total for R202 Bond Future						8	96,000,000	0.00	
16:42:06	R2023	On 02/05/2019			Bond Future	1	18,500,000	0.00 Member	Buy
16:42:06	R2023	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	11,800,000	0.00 Member	Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	11,800,000	0.00 Member	Buy
17:08:50	R2023	On 02/05/2019			Bond Future	1	2,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	11,800,000	0.00 Client	Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	1,400,000	0.00 Client	Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	1,400,000	0.00 Client	Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Buy
17:08:50	R2023	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:08:50	R2023	On 02/05/2019			Bond Future	1	2,700,000	0.00 Member	Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Buy
17:08:50	R2023	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Sell
17:08:50	R2023	On 02/05/2019			Bond Future	1	2,700,000	0.00 Client	Sell
Total for R2023 Bond Future						16	74,000,000	0.00	
16:42:06	R2037	On 02/05/2019			Bond Future	1	26,700,000	0.00 Member	Buy
16:42:06	R2037	On 02/05/2019			Bond Future	1	26,700,000	0.00 Member	Sell
17:09:41	R2037	On 02/05/2019			Bond Future	1	26,700,000	0.00 Member	Buy
17:09:41	R2037	On 02/05/2019			Bond Future	1	26,700,000	0.00 Client	Sell
Total for R2037 Bond Future						4	106,800,000	0.00	
16:42:06	R2048	On 02/05/2019			Bond Future	1	62,000,000	0.00 Member	Buy
16:42:06	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	25,400,000	0.00 Client	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	21,200,000	0.00 Member	Buy
17:10:49	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	3,500,000	0.00 Client	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	3,500,000	0.00 Member	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	25,400,000	0.00 Member	Buy
17:10:49	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
17:10:49	R2048	On 02/05/2019			Bond Future	1	21,200,000	0.00 Client	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:10:49	R2048	On 02/05/2019			Bond Future	1	3,500,000	0.00 Member	Buy
17:10:49	R2048	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	1,300,000	0.00 Member	Buy
17:10:49	R2048	On 02/05/2019			Bond Future	1	1,300,000	0.00 Member	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	21,200,000	0.00 Member	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	7,100,000	0.00 Member	Buy
17:10:49	R2048	On 02/05/2019			Bond Future	1	7,100,000	0.00 Member	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	25,400,000	0.00 Member	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	1,300,000	0.00 Client	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	7,100,000	0.00 Client	Sell
17:10:49	R2048	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Buy
17:10:49	R2048	On 02/05/2019			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R2048 Bond Future						25	248,000,000	0.00	
12:33:57	R209	On 07/02/2019			Bond Future	1	28,100,000	0.00 Member	Sell
12:33:57	R209	On 07/02/2019			Bond Future	1	28,100,000	0.00 Member	Buy
12:53:57	R209	On 07/02/2019			Bond Future	1	28,100,000	0.00 Member	Buy
12:53:57	R209	On 07/02/2019			Bond Future	1	28,100,000	0.00 Client	Sell
Total for R209 Bond Future						4	112,400,000	0.00	
16:42:06	R214	On 02/05/2019			Bond Future	1	78,500,000	0.00 Member	Buy
16:42:06	R214	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Sell
17:10:13	R214	On 02/05/2019			Bond Future	1	29,900,000	0.00 Client	Sell
17:10:13	R214	On 02/05/2019			Bond Future	1	32,400,000	0.00 Member	Buy
17:10:13	R214	On 02/05/2019			Bond Future	1	32,400,000	0.00 Member	Sell
17:10:13	R214	On 02/05/2019			Bond Future	1	29,900,000	0.00 Member	Sell
17:10:13	R214	On 02/05/2019			Bond Future	1	5,300,000	0.00 Client	Sell
17:10:13	R214	On 02/05/2019			Bond Future	1	10,000,000	0.00 Client	Sell
17:10:13	R214	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Buy
17:10:13	R214	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Sell
17:10:13	R214	On 02/05/2019			Bond Future	1	5,300,000	0.00 Member	Buy
17:10:13	R214	On 02/05/2019			Bond Future	1	5,300,000	0.00 Member	Sell
17:10:13	R214	On 02/05/2019			Bond Future	1	32,400,000	0.00 Client	Sell
17:10:13	R214	On 02/05/2019			Bond Future	1	29,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:14	R214	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Buy
17:10:14	R214	On 02/05/2019			Bond Future	1	900,000	0.00 Client	Sell
Total for R214 Bond Future						16	314,000,000	0.00	
Grand Total for all Instruments						134	2,225,520,000	0.00	