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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/04/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:51	ALBI	On 03/08/2017		Index Future	1	330,000	0.00 Member	Buy
16:37:51	ALBI	On 03/08/2017		Index Future	1	330,000	0.00 Member	Sell
17:09:43	ALBI	On 03/08/2017		Index Future	1	210,000	0.00 Member	Buy
17:09:43	ALBI	On 03/08/2017		Index Future	1	330,000	0.00 Member	Sell
17:43:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Member	Sell
17:43:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Member	Buy
17:43:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Member	Buy
17:43:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Client	Buy
17:43:32	ALBI	On 03/08/2017		Index Future	1	210,000	0.00 Member	Sell
17:43:32	ALBI	On 03/08/2017		Index Future	1	210,000	0.00 Client	Buy
17:43:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Member	Sell
17:43:32	ALBI	On 03/08/2017		Index Future	1	60,000	0.00 Client	Buy
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
9:24:49	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
9:24:49	R186	On 04/05/2017			Bond Future	1	2,100,000	0.00 Member	Sell
9:27:21	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
9:27:21	R186	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
12:14:09	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
12:14:09	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
12:54:14	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
12:54:14	R186	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
12:56:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:56:56	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:56:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:56:56	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:56:56	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
12:56:56	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Buy
12:56:57	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:56:57	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:56:57	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
12:56:57	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:56:57	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:56:57	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
12:56:57	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
12:56:57	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
13:12:29	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Sell
13:12:29	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:51:39	R186	On 04/05/2017			Bond Future	1	250,000,000	0.00 Member	Buy
14:51:39	R186	On 04/05/2017			Bond Future	1	250,000,000	0.00 Member	Sell
14:57:02	R186	On 04/05/2017			Bond Future	1	66,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:57:02	R186	On 04/05/2017			Bond Future	1	250,000,000	0.00 Member	Sell
15:16:57	R186	On 04/05/2017			Bond Future	1	16,600,000	0.00 Member	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	22,400,000	0.00 Member	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	22,400,000	0.00 Member	Sell
15:16:57	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Sell
15:16:57	R186	On 04/05/2017			Bond Future	1	16,600,000	0.00 Client	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	22,600,000	0.00 Member	Sell
15:16:57	R186	On 04/05/2017			Bond Future	1	12,800,000	0.00 Member	Sell
15:16:57	R186	On 04/05/2017			Bond Future	1	22,400,000	0.00 Client	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	7,000,000	0.00 Client	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	12,800,000	0.00 Client	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	22,600,000	0.00 Client	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Sell
15:16:57	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Client	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	22,600,000	0.00 Member	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	12,800,000	0.00 Member	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Buy
15:16:57	R186	On 04/05/2017			Bond Future	1	16,600,000	0.00 Member	Sell
15:16:57	R186	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Buy
15:16:58	R186	On 04/05/2017			Bond Future	1	40,900,000	0.00 Member	Buy
15:16:58	R186	On 04/05/2017			Bond Future	1	33,200,000	0.00 Member	Buy
15:16:58	R186	On 04/05/2017			Bond Future	1	26,200,000	0.00 Member	Buy
15:16:58	R186	On 04/05/2017			Bond Future	1	66,500,000	0.00 Member	Sell
15:16:58	R186	On 04/05/2017			Bond Future	1	26,200,000	0.00 Member	Sell
15:16:58	R186	On 04/05/2017			Bond Future	1	66,500,000	0.00 Client	Buy
15:16:58	R186	On 04/05/2017			Bond Future	1	33,200,000	0.00 Client	Buy
15:16:58	R186	On 04/05/2017			Bond Future	1	33,200,000	0.00 Member	Sell
15:16:58	R186	On 04/05/2017			Bond Future	1	40,900,000	0.00 Member	Sell
15:16:58	R186	On 04/05/2017			Bond Future	1	26,200,000	0.00 Client	Buy
15:16:58	R186	On 04/05/2017			Bond Future	1	40,900,000	0.00 Client	Buy
15:34:25	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
15:34:25	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
15:44:13	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
15:44:13	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						70	1,563,400,000	0.00	
10:59:50	R2030	On 03/08/2017			Bond Future	1	183,200,000	0.00 Member	Buy
10:59:50	R2030	On 03/08/2017			Bond Future	1	341,000,000	0.00 Member	Sell
14:54:20	R2030	On 03/08/2017			Bond Future	1	55,500,000	0.00 Member	Sell
14:54:20	R2030	On 03/08/2017			Bond Future	1	55,500,000	0.00 Client	Buy
14:54:20	R2030	On 03/08/2017			Bond Future	1	31,700,000	0.00 Client	Buy
14:54:20	R2030	On 03/08/2017			Bond Future	1	31,700,000	0.00 Member	Sell
14:54:20	R2030	On 03/08/2017			Bond Future	1	31,700,000	0.00 Member	Buy
14:54:20	R2030	On 03/08/2017			Bond Future	1	55,500,000	0.00 Member	Buy
14:54:21	R2030	On 03/08/2017			Bond Future	1	183,200,000	0.00 Client	Buy
14:54:21	R2030	On 03/08/2017			Bond Future	1	70,600,000	0.00 Member	Buy
14:54:21	R2030	On 03/08/2017			Bond Future	1	70,600,000	0.00 Member	Sell
14:54:21	R2030	On 03/08/2017			Bond Future	1	183,200,000	0.00 Member	Sell
14:54:21	R2030	On 03/08/2017			Bond Future	1	70,600,000	0.00 Client	Buy
Total for R2030 Bond Future						13	1,364,000,000	0.00	
15:01:51	R2044	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
15:01:51	R2044	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
15:09:41	R2044	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
15:09:41	R2044	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	40,000,000	0.00	
17:11:21	R209	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:11:21	R209	On 03/08/2017			Bond Future	1	1,800,000	0.00 Client	Buy
17:21:45	R209	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:21:45	R209	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Buy
17:21:45	R209	On 04/05/2017			Bond Future	1	1,800,000	0.00 Client	Buy
17:21:45	R209	On 03/08/2017			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R209 Bond Future						6	10,800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					105	2,980,180,000		0.00
