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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:25:19	ALBI	On 03/08/2017		Index Future	1	20,000	0.00 Member	Sell
9:25:19	ALBI	On 03/08/2017		Index Future	1	20,000	0.00 Member	Buy
9:37:29	ALBI	On 03/08/2017		Index Future	1	20,000	0.00 Client	Sell
9:37:29	ALBI	On 03/08/2017		Index Future	1	20,000	0.00 Member	Buy
Total for ALBI Index Future					4	80,000	0.00	
8:44:35	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Client	Sell
8:44:35	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Member	Buy
8:46:33	R186	On 03/08/2017		Bond Future	1	18,400,000	0.00 Member	Buy
8:46:33	R186	On 03/08/2017		Bond Future	1	38,700,000	0.00 Member	Sell
10:23:31	R186	On 03/08/2017		Bond Future	1	7,000,000	0.00 Member	Buy
10:23:31	R186	On 03/08/2017		Bond Future	1	4,000,000	0.00 Member	Sell
11:28:18	R186	On 03/08/2017		Bond Future	1	9,900,000	0.00 Member	Buy
11:28:18	R186	On 03/08/2017		Bond Future	1	13,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:29:46	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
11:29:46	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:28:38	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Client	Buy
12:28:38	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Member	Buy
12:28:38	R186	On 03/08/2017			Bond Future	1	9,900,000	0.00 Client	Buy
12:28:38	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Member	Sell
12:28:38	R186	On 03/08/2017			Bond Future	1	9,900,000	0.00 Member	Sell
12:29:35	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
12:29:35	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
12:29:35	R186	On 03/08/2017	9.50	Put	Bond Future	1	5,400,000	0.00 Client	Sell
12:29:35	R186	On 03/08/2017	9.50	Put	Bond Future	1	5,400,000	0.00 Client	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
12:30:04	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
12:30:04	R186	On 03/08/2017			Bond Future	1	4,800,000	0.00 Client	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	10,500,000	0.00 Client	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Sell
12:30:04	R186	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	10,500,000	0.00 Member	Sell
12:30:04	R186	On 03/08/2017			Bond Future	1	10,500,000	0.00 Member	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	18,400,000	0.00 Client	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
12:30:04	R186	On 03/08/2017			Bond Future	1	18,400,000	0.00 Member	Sell
12:43:26	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:43:26	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Buy
12:43:26	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
12:43:26	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Client	Sell
12:43:26	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
16:01:31	R186	On 03/08/2017			Bond Future	1	3,400,000	0.00 Member	Sell
16:01:31	R186	On 03/08/2017			Bond Future	1	5,300,000	0.00 Client	Buy
16:30:01	R186	On 03/08/2017			Bond Future	1	3,400,000	0.00 Member	Buy
16:30:01	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Buy
16:30:01	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Sell
16:30:01	R186	On 03/08/2017			Bond Future	1	3,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:30:01	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Client	Sell
17:19:57	R186	On 03/08/2017	8.80	Put	Bond Future	1	34,000,000	0.00 Client	Buy
17:19:57	R186	On 03/08/2017	8.80	Put	Bond Future	1	34,000,000	0.00 Client	Sell
17:19:57	R186	On 03/08/2017	8.80	Put	Bond Future	1	60,400,000	0.00 Client	Sell
17:19:57	R186	On 03/08/2017	8.80	Put	Bond Future	1	60,400,000	0.00 Client	Buy
Total for R186 Bond Future						49	464,800,000	0.00	
16:01:31	R2023	On 03/08/2017			Bond Future	1	112,000,000	0.00 Client	Buy
16:01:31	R2023	On 03/08/2017			Bond Future	1	71,700,000	0.00 Member	Sell
16:31:50	R2023	On 03/08/2017			Bond Future	1	40,300,000	0.00 Member	Sell
16:31:50	R2023	On 03/08/2017			Bond Future	1	40,300,000	0.00 Client	Sell
16:31:50	R2023	On 03/08/2017			Bond Future	1	71,700,000	0.00 Member	Buy
16:31:50	R2023	On 03/08/2017			Bond Future	1	40,300,000	0.00 Member	Buy
16:31:50	R2023	On 03/08/2017			Bond Future	1	71,700,000	0.00 Client	Sell
Total for R2023 Bond Future						7	448,000,000	0.00	
16:01:31	R2030	On 03/08/2017			Bond Future	1	48,200,000	0.00 Client	Sell
16:01:31	R2030	On 03/08/2017			Bond Future	1	30,900,000	0.00 Member	Buy
16:36:42	R2030	On 03/08/2017			Bond Future	1	17,300,000	0.00 Client	Buy
16:36:42	R2030	On 03/08/2017			Bond Future	1	17,300,000	0.00 Member	Buy
16:36:42	R2030	On 03/08/2017			Bond Future	1	17,300,000	0.00 Member	Sell
16:36:42	R2030	On 03/08/2017			Bond Future	1	30,900,000	0.00 Client	Buy
16:36:42	R2030	On 03/08/2017			Bond Future	1	30,900,000	0.00 Member	Sell
Total for R2030 Bond Future						7	192,800,000	0.00	
15:33:29	R2032	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Sell
15:33:29	R2032	On 03/08/2017			Bond Future	1	263,900,000	0.00 Member	Sell
15:33:29	R2032	On 03/08/2017			Bond Future	1	3,900,000	0.00 Client	Buy
15:33:29	R2032	On 03/08/2017			Bond Future	1	263,900,000	0.00 Client	Buy
16:01:31	R2032	On 03/08/2017			Bond Future	1	57,000,000	0.00 Client	Sell
16:01:31	R2032	On 03/08/2017			Bond Future	1	36,500,000	0.00 Member	Buy
16:35:20	R2032	On 03/08/2017			Bond Future	1	20,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:35:20	R2032	On 03/08/2017			Bond Future	1	36,500,000	0.00 Client	Buy
16:35:20	R2032	On 03/08/2017			Bond Future	1	20,500,000	0.00 Member	Buy
16:35:20	R2032	On 03/08/2017			Bond Future	1	36,500,000	0.00 Member	Sell
16:35:20	R2032	On 03/08/2017			Bond Future	1	20,500,000	0.00 Client	Buy
Total for R2032 Bond Future						11	763,600,000	0.00	
15:33:29	R2035	On 03/08/2017			Bond Future	1	7,200,000	0.00 Member	Sell
15:33:29	R2035	On 03/08/2017			Bond Future	1	7,200,000	0.00 Client	Buy
16:01:31	R2035	On 03/08/2017			Bond Future	1	40,100,000	0.00 Member	Buy
16:01:31	R2035	On 03/08/2017			Bond Future	1	62,600,000	0.00 Client	Sell
16:34:46	R2035	On 03/08/2017			Bond Future	1	40,100,000	0.00 Client	Buy
16:34:46	R2035	On 03/08/2017			Bond Future	1	22,500,000	0.00 Member	Buy
16:34:46	R2035	On 03/08/2017			Bond Future	1	40,100,000	0.00 Member	Sell
16:34:46	R2035	On 03/08/2017			Bond Future	1	22,500,000	0.00 Client	Buy
16:34:46	R2035	On 03/08/2017			Bond Future	1	22,500,000	0.00 Member	Sell
Total for R2035 Bond Future						9	264,800,000	0.00	
16:01:31	R2037	On 03/08/2017			Bond Future	1	62,700,000	0.00 Member	Buy
16:01:31	R2037	On 03/08/2017			Bond Future	1	98,000,000	0.00 Client	Sell
16:39:13	R2037	On 03/08/2017			Bond Future	1	62,700,000	0.00 Member	Sell
16:39:13	R2037	On 03/08/2017			Bond Future	1	62,700,000	0.00 Client	Buy
16:39:13	R2037	On 03/08/2017			Bond Future	1	35,300,000	0.00 Client	Buy
16:39:13	R2037	On 03/08/2017			Bond Future	1	35,300,000	0.00 Member	Sell
16:39:13	R2037	On 03/08/2017			Bond Future	1	35,300,000	0.00 Member	Buy
Total for R2037 Bond Future						7	392,000,000	0.00	
16:01:31	R204	On 03/08/2017			Bond Future	1	13,400,000	0.00 Client	Buy
16:01:31	R204	On 03/08/2017			Bond Future	1	8,600,000	0.00 Member	Sell
16:31:14	R204	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Sell
16:31:14	R204	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Buy
16:31:14	R204	On 03/08/2017			Bond Future	1	4,800,000	0.00 Client	Sell
16:31:14	R204	On 03/08/2017			Bond Future	1	8,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:14	R204	On 03/08/2017			Bond Future	1	8,600,000	0.00 Member	Buy
Total for R204 Bond Future						7	53,600,000	0.00	
16:01:31	R2040	On 03/08/2017			Bond Future	1	42,800,000	0.00 Member	Buy
16:01:31	R2040	On 03/08/2017			Bond Future	1	66,800,000	0.00 Client	Sell
16:36:03	R2040	On 03/08/2017			Bond Future	1	24,000,000	0.00 Client	Buy
16:36:03	R2040	On 03/08/2017			Bond Future	1	42,800,000	0.00 Member	Sell
16:36:03	R2040	On 03/08/2017			Bond Future	1	24,000,000	0.00 Member	Sell
16:36:03	R2040	On 03/08/2017			Bond Future	1	24,000,000	0.00 Member	Buy
16:36:03	R2040	On 03/08/2017			Bond Future	1	42,800,000	0.00 Client	Buy
Total for R2040 Bond Future						7	267,200,000	0.00	
16:01:31	R2044	On 03/08/2017			Bond Future	1	61,500,000	0.00 Client	Sell
16:01:31	R2044	On 03/08/2017			Bond Future	1	39,400,000	0.00 Member	Buy
16:38:24	R2044	On 03/08/2017			Bond Future	1	39,400,000	0.00 Member	Sell
16:38:24	R2044	On 03/08/2017			Bond Future	1	22,100,000	0.00 Member	Sell
16:38:24	R2044	On 03/08/2017			Bond Future	1	22,100,000	0.00 Client	Buy
16:38:24	R2044	On 03/08/2017			Bond Future	1	39,400,000	0.00 Client	Buy
16:38:24	R2044	On 03/08/2017			Bond Future	1	22,100,000	0.00 Member	Buy
Total for R2044 Bond Future						7	246,000,000	0.00	
16:01:31	R207	On 03/08/2017			Bond Future	1	126,400,000	0.00 Client	Buy
16:01:31	R207	On 03/08/2017			Bond Future	1	80,900,000	0.00 Member	Sell
17:09:21	R207	On 03/08/2017			Bond Future	1	45,500,000	0.00 Member	Buy
17:09:21	R207	On 03/08/2017			Bond Future	1	45,500,000	0.00 Member	Sell
17:09:21	R207	On 03/08/2017			Bond Future	1	45,500,000	0.00 Client	Sell
17:09:21	R207	On 03/08/2017			Bond Future	1	80,900,000	0.00 Member	Buy
17:09:21	R207	On 03/08/2017			Bond Future	1	80,900,000	0.00 Client	Sell
Total for R207 Bond Future						7	505,600,000	0.00	
16:01:31	R208	On 03/08/2017			Bond Future	1	55,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:01:31	R208	On 03/08/2017			Bond Future	1	35,800,000	0.00 Member	Sell
16:33:53	R208	On 03/08/2017			Bond Future	1	20,100,000	0.00 Client	Sell
16:33:53	R208	On 03/08/2017			Bond Future	1	20,100,000	0.00 Member	Sell
16:33:53	R208	On 03/08/2017			Bond Future	1	20,100,000	0.00 Member	Buy
16:33:53	R208	On 03/08/2017			Bond Future	1	35,800,000	0.00 Member	Buy
16:33:53	R208	On 03/08/2017			Bond Future	1	35,800,000	0.00 Client	Sell
Total for R208 Bond Future						7	223,600,000	0.00	
15:33:29	R209	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:33:29	R209	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
16:18:32	R209	On 03/08/2017			Bond Future	1	62,300,000	0.00 Client	Sell
16:18:32	R209	On 03/08/2017			Bond Future	1	110,800,000	0.00 Client	Buy
16:18:32	R209	On 03/08/2017			Bond Future	1	62,300,000	0.00 Client	Buy
16:18:32	R209	On 03/08/2017			Bond Future	1	110,800,000	0.00 Client	Sell
Total for R209 Bond Future						6	352,200,000	0.00	
16:01:31	R213	On 03/08/2017			Bond Future	1	40,000,000	0.00 Member	Buy
16:01:31	R213	On 03/08/2017			Bond Future	1	62,500,000	0.00 Client	Sell
16:40:06	R213	On 03/08/2017			Bond Future	1	40,000,000	0.00 Member	Sell
16:40:06	R213	On 03/08/2017			Bond Future	1	40,000,000	0.00 Client	Buy
16:40:06	R213	On 03/08/2017			Bond Future	1	22,500,000	0.00 Member	Buy
16:40:06	R213	On 03/08/2017			Bond Future	1	22,500,000	0.00 Member	Sell
16:40:06	R213	On 03/08/2017			Bond Future	1	22,500,000	0.00 Client	Buy
Total for R213 Bond Future						7	250,000,000	0.00	
16:13:44	R214	On 03/08/2017			Bond Future	1	36,900,000	0.00 Client	Buy
16:13:44	R214	On 03/08/2017			Bond Future	1	20,700,000	0.00 Client	Buy
16:13:44	R214	On 03/08/2017			Bond Future	1	20,700,000	0.00 Client	Sell
16:13:44	R214	On 03/08/2017			Bond Future	1	36,900,000	0.00 Client	Sell
Total for R214 Bond Future						4	115,200,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					146	4,539,480,000		0.00
