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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:43:56	ALBI	On 02/11/2017		Index Future	1	920,000	0.00 Member	Buy
14:43:56	ALBI	On 02/11/2017		Index Future	1	920,000	0.00 Member	Sell
15:56:48	ALBI	On 02/11/2017		Index Future	1	920,000	0.00 Member	Sell
15:56:48	ALBI	On 02/11/2017		Index Future	1	920,000	0.00 Client	Buy
Total for ALBI Index Future					4	3,680,000	0.00	
10:40:03	R186	On 02/11/2017		Bond Future	1	2,500,000	0.00 Client	Buy
10:40:03	R186	On 02/11/2017		Bond Future	1	2,500,000	0.00 Member	Sell
16:37:02	R186	On 02/11/2017		Bond Future	1	54,200,000	0.00 Member	Buy
16:37:02	R186	On 02/11/2017		Bond Future	1	460,800,000	0.00 Member	Buy
16:37:02	R186	On 02/11/2017		Bond Future	1	600,000	0.00 Member	Sell
17:06:59	R186	On 02/11/2017		Bond Future	1	172,400,000	0.00 Client	Sell
17:06:59	R186	On 02/11/2017		Bond Future	1	22,700,000	0.00 Member	Sell
17:06:59	R186	On 02/11/2017		Bond Future	1	82,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	194,500,000	0.00 Member	Buy
17:06:59	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	194,500,000	0.00 Client	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Buy
17:06:59	R186	On 02/11/2017			Bond Future	1	5,200,000	0.00 Client	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Client	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	82,000,000	0.00 Member	Buy
17:06:59	R186	On 02/11/2017			Bond Future	1	22,700,000	0.00 Member	Buy
17:06:59	R186	On 02/11/2017			Bond Future	1	6,700,000	0.00 Client	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
17:06:59	R186	On 02/11/2017			Bond Future	1	5,200,000	0.00 Member	Buy
17:06:59	R186	On 02/11/2017			Bond Future	1	194,500,000	0.00 Member	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	82,000,000	0.00 Member	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	22,700,000	0.00 Client	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	172,400,000	0.00 Member	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	5,200,000	0.00 Member	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	6,700,000	0.00 Member	Buy
17:06:59	R186	On 02/11/2017			Bond Future	1	800,000	0.00 Member	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	172,400,000	0.00 Member	Buy
17:06:59	R186	On 02/11/2017			Bond Future	1	6,700,000	0.00 Member	Sell
17:06:59	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
17:07:00	R186	On 02/11/2017			Bond Future	1	9,500,000	0.00 Member	Sell
17:07:00	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Client	Sell
17:07:00	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Sell
17:07:00	R186	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Buy
17:07:00	R186	On 02/11/2017			Bond Future	1	9,500,000	0.00 Member	Buy
17:07:00	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
17:07:00	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
17:07:00	R186	On 02/11/2017			Bond Future	1	9,500,000	0.00 Client	Sell
Total for R186 Bond Future						37	2,065,000,000	0.00	
11:03:20	R202	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
11:03:20	R202	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
16:56:15	R202	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
16:56:15	R202	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						4	2,800,000	0.00	
11:03:20	R2023	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Buy
11:03:20	R2023	On 02/11/2017			Bond Future	1	45,600,000	0.00 Member	Sell
16:57:34	R2023	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Sell
16:57:34	R2023	On 02/11/2017			Bond Future	1	3,400,000	0.00 Client	Buy
16:57:34	R2023	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Sell
16:57:34	R2023	On 02/11/2017			Bond Future	1	3,900,000	0.00 Member	Buy
16:57:34	R2023	On 02/11/2017			Bond Future	1	21,700,000	0.00 Client	Buy
16:57:34	R2023	On 02/11/2017			Bond Future	1	21,700,000	0.00 Member	Sell
16:57:34	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Buy
16:57:34	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:57:34	R2023	On 02/11/2017			Bond Future	1	3,900,000	0.00 Client	Buy
16:57:34	R2023	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Buy
16:57:34	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
16:57:34	R2023	On 02/11/2017			Bond Future	1	21,700,000	0.00 Member	Buy
16:57:35	R2023	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Sell
16:57:35	R2023	On 02/11/2017			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R2023 Bond Future						16	182,400,000	0.00	
12:23:00	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
12:23:00	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
Total for R2030 Bond Future						2	400,000	0.00	
12:23:00	R2037	On 01/02/2018			Bond Future	1	11,500,000	0.00 Member	Sell
12:23:00	R2037	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Buy
13:26:06	R2037	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
13:26:06	R2037	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
13:26:06	R2037	On 01/02/2018			Bond Future	1	6,800,000	0.00 Member	Buy
13:26:06	R2037	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
13:26:06	R2037	On 01/02/2018			Bond Future	1	6,800,000	0.00 Member	Sell
13:26:06	R2037	On 01/02/2018			Bond Future	1	6,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:26:06	R2037	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell
13:26:06	R2037	On 01/02/2018			Bond Future	1	4,600,000	0.00 Client	Buy
16:37:08	R2037	On 01/02/2018			Bond Future	1	12,000,000	0.00 Member	Sell
16:37:08	R2037	On 01/02/2018			Bond Future	1	12,000,000	0.00 Client	Buy
Total for R2037 Bond Future						12	70,000,000	0.00	
12:23:00	R2040	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Sell
12:23:00	R2040	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Buy
13:27:34	R2040	On 01/02/2018			Bond Future	1	6,500,000	0.00 Member	Sell
13:27:34	R2040	On 01/02/2018			Bond Future	1	6,500,000	0.00 Client	Buy
13:27:34	R2040	On 01/02/2018			Bond Future	1	6,500,000	0.00 Member	Buy
13:27:34	R2040	On 01/02/2018			Bond Future	1	4,500,000	0.00 Client	Buy
13:27:34	R2040	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R2040 Bond Future						7	44,000,000	0.00	
11:45:02	R209	On 02/11/2017			Bond Future	1	47,200,000	0.00 Member	Buy
11:45:02	R209	On 02/11/2017			Bond Future	1	42,100,000	0.00 Member	Sell
11:57:30	R209	On 02/11/2017			Bond Future	1	5,100,000	0.00 Member	Sell
11:57:30	R209	On 02/11/2017			Bond Future	1	42,100,000	0.00 Client	Sell
11:57:30	R209	On 02/11/2017			Bond Future	1	5,100,000	0.00 Member	Buy
11:57:30	R209	On 02/11/2017			Bond Future	1	5,100,000	0.00 Client	Sell
11:57:30	R209	On 02/11/2017			Bond Future	1	42,100,000	0.00 Member	Buy
17:27:55	R209	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:27:55	R209	On 02/11/2017			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R209 Bond Future						9	198,800,000	0.00	
17:35:43	R213	On 02/11/2017			Bond Future	1	34,700,000	0.00 Member	Sell
17:35:43	R213	On 02/11/2017			Bond Future	1	61,700,000	0.00 Member	Buy
17:40:39	R213	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Sell
17:40:39	R213	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Sell
17:40:39	R213	On 02/11/2017			Bond Future	1	2,100,000	0.00 Client	Sell
17:40:39	R213	On 02/11/2017			Bond Future	1	8,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:40:39	R213	On 02/11/2017			Bond Future	1	4,800,000	0.00 Member	Buy
17:40:39	R213	On 02/11/2017			Bond Future	1	4,800,000	0.00 Client	Sell
17:40:39	R213	On 02/11/2017			Bond Future	1	4,800,000	0.00 Member	Sell
17:40:39	R213	On 02/11/2017			Bond Future	1	2,100,000	0.00 Member	Buy
17:40:39	R213	On 02/11/2017			Bond Future	1	8,100,000	0.00 Member	Buy
17:40:40	R213	On 02/11/2017			Bond Future	1	3,400,000	0.00 Client	Sell
17:40:40	R213	On 02/11/2017			Bond Future	1	34,700,000	0.00 Client	Sell
17:40:40	R213	On 02/11/2017			Bond Future	1	8,600,000	0.00 Client	Sell
17:40:40	R213	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Buy
17:40:40	R213	On 02/11/2017			Bond Future	1	8,600,000	0.00 Member	Buy
17:40:40	R213	On 02/11/2017			Bond Future	1	34,700,000	0.00 Member	Buy
17:40:40	R213	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Sell
17:40:40	R213	On 02/11/2017			Bond Future	1	8,600,000	0.00 Member	Sell
Total for R213 Bond Future						19	246,800,000	0.00	
Grand Total for all Instruments						110	2,813,880,000	0.00	