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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:41	ALBI	On 03/05/2018		Index Future	1	60,000	0.00 Client	Buy
16:15:41	ALBI	On 03/05/2018		Index Future	1	60,000	0.00 Member	Sell
16:37:39	ALBI	On 03/05/2018		Index Future	1	60,000	0.00 Member	Buy
16:37:39	ALBI	On 03/05/2018		Index Future	1	60,000	0.00 Client	Sell
Total for ALBI Index Future					4	240,000	0.00	
9:00:11	R186	On 03/05/2018		Bond Future	1	5,500,000	0.00 Member	Sell
9:00:11	R186	On 03/05/2018		Bond Future	1	6,500,000	0.00 Member	Buy
15:24:39	R186	On 03/05/2018		Bond Future	1	100,700,000	0.00 Member	Buy
15:24:39	R186	On 03/05/2018		Bond Future	1	100,700,000	0.00 Member	Sell
15:58:05	R186	On 03/05/2018		Bond Future	1	100,000,000	0.00 Member	Buy
15:58:05	R186	On 03/05/2018		Bond Future	1	100,000,000	0.00 Member	Sell
16:03:34	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
16:03:34	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:03:34	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:03:34	R186	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Buy
16:03:34	R186	On 03/05/2018			Bond Future	1	5,500,000	0.00 Client	Sell
16:18:07	R186	On 03/05/2018			Bond Future	1	3,200,000	0.00 Member	Sell
16:18:07	R186	On 03/05/2018			Bond Future	1	100,000,000	0.00 Member	Buy
17:05:52	R186	On 03/05/2018			Bond Future	1	4,600,000	0.00 Client	Sell
17:05:52	R186	On 03/05/2018			Bond Future	1	11,900,000	0.00 Client	Sell
17:05:52	R186	On 03/05/2018			Bond Future	1	73,200,000	0.00 Member	Sell
17:05:52	R186	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Sell
17:05:52	R186	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Sell
17:05:52	R186	On 03/05/2018			Bond Future	1	11,900,000	0.00 Member	Sell
17:05:52	R186	On 03/05/2018			Bond Future	1	73,200,000	0.00 Member	Buy
17:05:52	R186	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Buy
17:05:52	R186	On 03/05/2018			Bond Future	1	73,200,000	0.00 Client	Sell
17:05:52	R186	On 03/05/2018			Bond Future	1	3,200,000	0.00 Client	Sell
17:05:52	R186	On 03/05/2018			Bond Future	1	11,900,000	0.00 Member	Buy
17:05:52	R186	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Buy
17:05:52	R186	On 03/05/2018			Bond Future	1	3,200,000	0.00 Member	Buy
17:05:52	R186	On 03/05/2018			Bond Future	1	7,100,000	0.00 Client	Sell
17:09:20	R186	On 03/05/2018			Bond Future	1	100,700,000	0.00 Member	Sell
17:09:20	R186	On 03/05/2018			Bond Future	1	100,700,000	0.00 Client	Buy
Total for R186 Bond Future						29	1,028,800,000	0.00	
11:08:16	R2037	On 03/05/2018			Bond Future	1	2,700,000	0.00 Client	Buy
11:08:16	R2037	On 03/05/2018			Bond Future	1	2,700,000	0.00 Member	Sell
Total for R2037 Bond Future						2	5,400,000	0.00	
11:08:16	R2040	On 03/05/2018			Bond Future	1	22,000,000	0.00 Member	Buy
11:08:16	R2040	On 03/05/2018			Bond Future	1	30,900,000	0.00 Member	Sell
17:45:08	R2040	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Sell
17:45:08	R2040	On 03/05/2018			Bond Future	1	5,600,000	0.00 Client	Buy
17:45:08	R2040	On 03/05/2018			Bond Future	1	3,300,000	0.00 Client	Buy
17:45:08	R2040	On 03/05/2018			Bond Future	1	22,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:45:08	R2040	On 03/05/2018			Bond Future	1	22,000,000	0.00 Member	Sell
17:45:08	R2040	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Buy
17:45:08	R2040	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Sell
17:45:08	R2040	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Buy
Total for R2040 Bond Future						10	123,600,000	0.00	
17:34:25	R2048	On 03/05/2018			Bond Future	1	97,400,000	0.00 Client	Sell
17:34:25	R2048	On 03/05/2018			Bond Future	1	97,400,000	0.00 Member	Buy
Total for R2048 Bond Future						2	194,800,000	0.00	
17:49:12	R207	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Buy
17:49:12	R207	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R207 Bond Future						2	8,000,000	0.00	
17:23:45	R209	On 03/05/2018			Bond Future	1	19,400,000	0.00 Member	Buy
17:23:45	R209	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:28:30	R209	On 03/05/2018			Bond Future	1	17,800,000	0.00 Member	Buy
17:28:30	R209	On 03/05/2018			Bond Future	1	17,800,000	0.00 Member	Sell
17:28:30	R209	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:28:30	R209	On 03/05/2018			Bond Future	1	17,800,000	0.00 Client	Sell
17:28:30	R209	On 03/05/2018			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R209 Bond Future						7	77,600,000	0.00	
Grand Total for all Instruments						56	1,438,440,000	0.00	