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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:35:49	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Sell
15:35:49	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Buy
15:54:08	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Buy
15:54:08	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	0.00	
11:21:52	R186	On 02/08/2018		Bond Future	1	3,100,000	0.00 Member	Buy
11:21:52	R186	On 02/08/2018		Bond Future	1	7,100,000	0.00 Member	Sell
12:31:17	R186	On 02/08/2018		Bond Future	1	3,100,000	0.00 Client	Buy
12:31:17	R186	On 02/08/2018		Bond Future	1	4,000,000	0.00 Client	Buy
12:31:17	R186	On 02/08/2018		Bond Future	1	4,000,000	0.00 Member	Buy
12:31:17	R186	On 02/08/2018		Bond Future	1	3,100,000	0.00 Member	Sell
12:31:17	R186	On 02/08/2018		Bond Future	1	4,000,000	0.00 Member	Sell
14:09:20	R186	On 02/08/2018		Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:09:20	R186	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
14:12:09	R186	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
14:12:09	R186	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R186 Bond Future						11	34,400,000	0.00	
11:21:52	R2023	On 02/08/2018			Bond Future	1	29,600,000	0.00 Member	Buy
11:21:52	R2023	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
11:21:52	R2023	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Sell
11:21:52	R2023	On 02/08/2018			Bond Future	1	29,600,000	0.00 Member	Sell
12:34:42	R2023	On 02/08/2018			Bond Future	1	29,600,000	0.00 Client	Buy
12:34:42	R2023	On 02/08/2018			Bond Future	1	29,600,000	0.00 Member	Sell
12:35:33	R2023	On 02/08/2018			Bond Future	1	6,300,000	0.00 Client	Buy
12:35:33	R2023	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Buy
12:35:33	R2023	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Sell
12:35:33	R2023	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Sell
12:35:33	R2023	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2023 Bond Future						11	163,600,000	0.00	
16:53:57	R2030	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
16:57:49	R2030	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
Total for R2030 Bond Future						2	1,200,000	0.00	
10:44:24	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
10:44:24	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
11:26:37	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
11:26:37	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
Total for R209 Bond Future						4	2,800,000	0.00	
Grand Total for all Instruments						32	202,040,000	0.00	