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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:28	ALBI	On 02/08/2018		Index Future	1	60,000	0.00 Client	Sell
16:19:28	ALBI	On 02/08/2018		Index Future	1	60,000	0.00 Member	Buy
16:26:05	ALBI	On 02/08/2018		Index Future	1	60,000	0.00 Member	Sell
16:26:05	ALBI	On 02/08/2018		Index Future	1	60,000	0.00 Client	Buy
Total for ALBI Index Future					4	240,000	0.00	
9:01:50	R186	On 02/08/2018		Bond Future	1	2,200,000	0.00 Member	Buy
9:01:50	R186	On 02/08/2018		Bond Future	1	2,200,000	0.00 Member	Sell
9:03:50	R186	On 02/08/2018		Bond Future	1	2,200,000	0.00 Member	Sell
9:03:50	R186	On 02/08/2018		Bond Future	1	2,200,000	0.00 Client	Buy
11:47:11	R186	On 02/08/2018		Bond Future	1	10,000,000	0.00 Member	Sell
11:47:11	R186	On 02/08/2018		Bond Future	1	10,000,000	0.00 Client	Buy
11:54:54	R186	On 02/08/2018		Bond Future	1	150,000,000	0.00 Member	Buy
11:54:54	R186	On 02/08/2018		Bond Future	1	150,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:12:36	R186	On 02/08/2018			Bond Future	1	6,000,000	0.00 Member	Sell
12:12:36	R186	On 02/08/2018			Bond Future	1	150,000,000	0.00 Member	Buy
15:21:00	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
15:21:01	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
15:21:01	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Sell
15:21:01	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Sell
16:43:34	R186	On 02/08/2018			Bond Future	1	124,000,000	0.00 Member	Buy
16:43:34	R186	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Buy
16:43:34	R186	On 02/08/2018			Bond Future	1	6,000,000	0.00 Client	Sell
16:43:34	R186	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Sell
16:43:34	R186	On 02/08/2018			Bond Future	1	124,000,000	0.00 Member	Sell
16:43:34	R186	On 02/08/2018			Bond Future	1	6,000,000	0.00 Member	Buy
16:43:34	R186	On 02/08/2018			Bond Future	1	20,000,000	0.00 Client	Sell
16:43:34	R186	On 02/08/2018			Bond Future	1	124,000,000	0.00 Client	Sell
17:25:59	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
17:25:59	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R186 Bond Future						24	988,800,000	0.00	
9:36:52	R197	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
9:36:52	R197	On 02/08/2018			Bond Future	1	3,800,000	0.00 Member	Sell
10:49:58	R197	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
10:49:58	R197	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
10:49:58	R197	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
10:49:58	R197	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
10:49:58	R197	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
10:49:58	R197	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
10:49:58	R197	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Buy
10:49:58	R197	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
10:49:58	R197	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
10:49:59	R197	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
10:49:59	R197	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
10:49:59	R197	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
10:49:59	R197	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
10:49:59	R197	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
10:49:59	R197	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:49:59	R197	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
10:49:59	R197	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
10:49:59	R197	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
10:49:59	R197	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
10:49:59	R197	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
10:49:59	R197	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
10:49:59	R197	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
10:49:59	R197	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
Total for R197 Bond Future						25	15,200,000	0.00	
11:45:08	R2030	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
11:45:08	R2030	On 02/08/2018			Bond Future	1	4,100,000	0.00 Client	Sell
15:21:01	R2030	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Sell
15:21:01	R2030	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Sell
15:21:01	R2030	On 02/08/2018			Bond Future	1	4,100,000	0.00 Client	Buy
15:21:01	R2030	On 02/08/2018			Bond Future	1	4,100,000	0.00 Client	Buy
Total for R2030 Bond Future						6	24,600,000	0.00	
11:45:08	R2032	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Buy
11:45:08	R2032	On 02/08/2018			Bond Future	1	16,000,000	0.00 Client	Sell
15:21:01	R2032	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Sell
15:21:01	R2032	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Sell
15:21:01	R2032	On 02/08/2018			Bond Future	1	16,000,000	0.00 Client	Buy
15:21:01	R2032	On 02/08/2018			Bond Future	1	16,000,000	0.00 Client	Buy
Total for R2032 Bond Future						6	96,000,000	0.00	
10:40:42	R2048	On 02/08/2018			Bond Future	1	28,600,000	0.00 Member	Buy
10:40:42	R2048	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Sell
10:46:02	R2048	On 02/08/2018			Bond Future	1	18,000,000	0.00 Member	Sell
10:46:02	R2048	On 02/08/2018			Bond Future	1	10,600,000	0.00 Client	Sell
10:46:02	R2048	On 02/08/2018			Bond Future	1	18,000,000	0.00 Client	Sell
10:46:02	R2048	On 02/08/2018			Bond Future	1	18,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:02	R2048	On 02/08/2018		Bond Future	1	10,600,000	0.00 Member	Buy
Total for R2048 Bond Future					7	114,400,000	0.00	
Grand Total for all Instruments					72	1,239,240,000	0.00	