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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:20:52	ALBI	On 01/02/2018		Index Future	1	120,000	0.00 Client	Buy
15:20:52	ALBI	On 01/02/2018		Index Future	1	120,000	0.00 Member	Sell
Total for ALBI Index Future					2	240,000	0.00	
10:27:39	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
10:27:39	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
11:27:35	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
11:27:35	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
8:19:25	R186	On 01/02/2018		Bond Future	1	3,600,000	0.00 Member	Buy
8:19:25	R186	On 01/02/2018		Bond Future	1	3,600,000	0.00 Member	Sell
8:37:20	R186	On 01/02/2018		Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:37:20	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Sell
9:04:55	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
9:04:55	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
9:25:46	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Client	Buy
9:25:46	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Sell
9:48:20	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Client	Buy
9:48:20	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Sell
10:33:03	R186	On 01/02/2018			Bond Future	1	84,400,000	0.00 Member	Sell
10:33:03	R186	On 01/02/2018			Bond Future	1	70,500,000	0.00 Member	Buy
10:45:22	R186	On 01/02/2018			Bond Future	1	13,900,000	0.00 Member	Sell
10:45:22	R186	On 01/02/2018			Bond Future	1	13,900,000	0.00 Client	Buy
10:45:22	R186	On 01/02/2018			Bond Future	1	13,900,000	0.00 Member	Buy
10:45:22	R186	On 01/02/2018			Bond Future	1	70,500,000	0.00 Member	Sell
10:45:22	R186	On 01/02/2018			Bond Future	1	70,500,000	0.00 Client	Buy
10:59:51	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
10:59:51	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Member	Buy
10:59:51	R186	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Sell
10:59:51	R186	On 01/02/2018			Bond Future	1	41,000,000	0.00 Member	Buy
11:03:13	R186	On 01/02/2018			Bond Future	1	126,700,000	0.00 Member	Sell
11:03:13	R186	On 01/02/2018			Bond Future	1	105,800,000	0.00 Member	Buy
11:10:47	R186	On 01/02/2018			Bond Future	1	105,800,000	0.00 Member	Sell
11:10:47	R186	On 01/02/2018			Bond Future	1	105,800,000	0.00 Client	Buy
11:10:47	R186	On 01/02/2018			Bond Future	1	20,900,000	0.00 Client	Buy
11:10:47	R186	On 01/02/2018			Bond Future	1	20,900,000	0.00 Member	Sell
11:10:47	R186	On 01/02/2018			Bond Future	1	20,900,000	0.00 Member	Buy
13:00:50	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Buy
13:00:50	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
13:54:41	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Client	Buy
13:54:41	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Sell
13:54:41	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Member	Sell
13:54:41	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
13:54:41	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Buy
13:56:09	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Sell
13:56:09	R186	On 01/02/2018			Bond Future	1	34,400,000	0.00 Client	Sell
13:56:09	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Buy
13:56:09	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:56:09	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Client	Sell
13:56:09	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Client	Sell
13:56:09	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
13:56:09	R186	On 01/02/2018			Bond Future	1	34,400,000	0.00 Member	Buy
13:56:09	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Buy
13:56:09	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Sell
13:56:09	R186	On 01/02/2018			Bond Future	1	34,400,000	0.00 Member	Sell
14:10:14	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Client	Sell
14:10:14	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Buy
16:35:14	R186	On 01/02/2018			Bond Future	1	77,500,000	0.00 Client	Sell
16:35:14	R186	On 01/02/2018			Bond Future	1	77,500,000	0.00 Member	Buy
16:51:07	R186	On 01/02/2018			Bond Future	1	22,000,000	0.00 Client	Sell
16:51:07	R186	On 01/02/2018			Bond Future	1	22,000,000	0.00 Member	Buy
17:47:19	R186	On 01/02/2018			Bond Future	1	77,500,000	0.00 Member	Sell
17:47:19	R186	On 01/02/2018			Bond Future	1	77,500,000	0.00 Client	Buy
17:48:27	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
17:48:27	R186	On 01/02/2018			Bond Future	1	77,500,000	0.00 Member	Buy
17:55:30	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Client	Sell
17:55:30	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
17:55:30	R186	On 01/02/2018			Bond Future	1	8,400,000	0.00 Client	Sell
17:55:30	R186	On 01/02/2018			Bond Future	1	8,400,000	0.00 Member	Buy
17:55:30	R186	On 01/02/2018			Bond Future	1	8,400,000	0.00 Member	Sell
17:55:30	R186	On 01/02/2018			Bond Future	1	56,700,000	0.00 Client	Sell
17:55:30	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Client	Sell
17:55:30	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Sell
17:55:30	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Sell
17:55:30	R186	On 01/02/2018			Bond Future	1	56,700,000	0.00 Member	Buy
17:55:30	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Sell
17:55:30	R186	On 01/02/2018			Bond Future	1	56,700,000	0.00 Member	Sell
17:55:30	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Buy
17:55:30	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Buy
Total for R186 Bond Future						70	1,744,400,000	0.00	
10:33:03	R2030	On 01/02/2018			Bond Future	1	38,000,000	0.00 Member	Sell
10:33:03	R2030	On 01/02/2018			Bond Future	1	31,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:47:00	R2030	On 01/02/2018			Bond Future	1	6,600,000	0.00 Member	Sell
10:47:00	R2030	On 01/02/2018			Bond Future	1	6,600,000	0.00 Member	Buy
10:47:00	R2030	On 01/02/2018			Bond Future	1	31,400,000	0.00 Member	Sell
10:47:00	R2030	On 01/02/2018			Bond Future	1	6,600,000	0.00 Client	Buy
10:47:00	R2030	On 01/02/2018			Bond Future	1	31,400,000	0.00 Client	Buy
11:03:13	R2030	On 01/02/2018			Bond Future	1	56,900,000	0.00 Member	Sell
11:03:13	R2030	On 01/02/2018			Bond Future	1	47,000,000	0.00 Member	Buy
11:12:01	R2030	On 01/02/2018			Bond Future	1	9,900,000	0.00 Member	Sell
11:12:01	R2030	On 01/02/2018			Bond Future	1	47,000,000	0.00 Client	Buy
11:12:01	R2030	On 01/02/2018			Bond Future	1	9,900,000	0.00 Client	Buy
11:12:01	R2030	On 01/02/2018			Bond Future	1	9,900,000	0.00 Member	Buy
11:12:01	R2030	On 01/02/2018			Bond Future	1	47,000,000	0.00 Member	Sell
Total for R2030 Bond Future						14	379,600,000	0.00	
17:06:51	R204	On 01/02/2018			Bond Future	1	18,600,000	0.00 Member	Buy
17:06:51	R204	On 01/02/2018			Bond Future	1	18,600,000	0.00 Client	Sell
Total for R204 Bond Future						2	37,200,000	0.00	
10:33:03	R2040	On 01/02/2018			Bond Future	1	38,000,000	0.00 Member	Sell
10:33:03	R2040	On 01/02/2018			Bond Future	1	31,400,000	0.00 Member	Buy
10:47:37	R2040	On 01/02/2018			Bond Future	1	31,400,000	0.00 Member	Sell
10:47:37	R2040	On 01/02/2018			Bond Future	1	6,600,000	0.00 Member	Buy
10:47:37	R2040	On 01/02/2018			Bond Future	1	31,400,000	0.00 Client	Buy
10:47:37	R2040	On 01/02/2018			Bond Future	1	6,600,000	0.00 Member	Sell
10:47:37	R2040	On 01/02/2018			Bond Future	1	6,600,000	0.00 Client	Buy
11:03:13	R2040	On 01/02/2018			Bond Future	1	56,900,000	0.00 Member	Sell
11:03:13	R2040	On 01/02/2018			Bond Future	1	47,100,000	0.00 Member	Buy
11:11:29	R2040	On 01/02/2018			Bond Future	1	9,800,000	0.00 Member	Buy
11:11:29	R2040	On 01/02/2018			Bond Future	1	47,100,000	0.00 Member	Sell
11:11:29	R2040	On 01/02/2018			Bond Future	1	47,100,000	0.00 Client	Buy
11:11:29	R2040	On 01/02/2018			Bond Future	1	9,800,000	0.00 Client	Buy
11:11:29	R2040	On 01/02/2018			Bond Future	1	9,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						14	379,600,000	0.00	
10:33:03	R2048	On 01/02/2018			Bond Future	1	39,600,000	0.00 Member	Sell
10:33:03	R2048	On 01/02/2018			Bond Future	1	32,700,000	0.00 Member	Buy
10:45:59	R2048	On 01/02/2018			Bond Future	1	6,900,000	0.00 Client	Buy
10:45:59	R2048	On 01/02/2018			Bond Future	1	32,700,000	0.00 Client	Buy
10:45:59	R2048	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Sell
10:45:59	R2048	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Buy
10:45:59	R2048	On 01/02/2018			Bond Future	1	32,700,000	0.00 Member	Sell
11:03:13	R2048	On 01/02/2018			Bond Future	1	59,500,000	0.00 Member	Sell
11:03:13	R2048	On 01/02/2018			Bond Future	1	49,100,000	0.00 Member	Buy
11:10:06	R2048	On 01/02/2018			Bond Future	1	10,400,000	0.00 Member	Sell
11:10:06	R2048	On 01/02/2018			Bond Future	1	10,400,000	0.00 Client	Buy
11:10:06	R2048	On 01/02/2018			Bond Future	1	49,100,000	0.00 Client	Buy
11:10:06	R2048	On 01/02/2018			Bond Future	1	10,400,000	0.00 Member	Buy
11:10:06	R2048	On 01/02/2018			Bond Future	1	49,100,000	0.00 Member	Sell
Total for R2048 Bond Future						14	396,400,000	0.00	
11:02:34	R208	On 01/02/2018			Bond Future	1	13,500,000	0.00 Client	Buy
11:02:34	R208	On 01/02/2018			Bond Future	1	13,500,000	0.00 Member	Sell
17:06:51	R208	On 01/02/2018			Bond Future	1	6,500,000	0.00 Member	Buy
17:06:51	R208	On 01/02/2018			Bond Future	1	6,500,000	0.00 Client	Sell
Total for R208 Bond Future						4	40,000,000	0.00	
14:06:33	R209	On 01/02/2018			Bond Future	1	18,400,000	0.00 Member	Buy
14:06:33	R209	On 01/02/2018			Bond Future	1	5,700,000	0.00 Member	Buy
14:06:33	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
14:06:33	R209	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Sell
14:14:14	R209	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Buy
14:14:14	R209	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Sell
14:14:14	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
14:14:14	R209	On 01/02/2018			Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:14:14	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Sell
14:15:50	R209	On 01/02/2018			Bond Future	1	2,300,000	0.00 Client	Sell
14:15:50	R209	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Buy
14:15:50	R209	On 01/02/2018			Bond Future	1	16,100,000	0.00 Member	Sell
14:15:50	R209	On 01/02/2018			Bond Future	1	16,100,000	0.00 Client	Sell
14:15:50	R209	On 01/02/2018			Bond Future	1	16,100,000	0.00 Member	Buy
15:37:51	R209	On 01/02/2018			Bond Future	1	29,200,000	0.00 Member	Buy
15:37:51	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Sell
15:54:25	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Buy
15:54:25	R209	On 01/02/2018			Bond Future	1	25,500,000	0.00 Member	Buy
15:54:25	R209	On 01/02/2018			Bond Future	1	25,500,000	0.00 Member	Sell
15:54:25	R209	On 01/02/2018			Bond Future	1	25,500,000	0.00 Client	Sell
15:54:25	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Client	Sell
Total for R209 Bond Future						21	213,200,000	0.00	
10:59:51	R213	On 01/02/2018			Bond Future	1	29,500,000	0.00 Client	Buy
10:59:51	R213	On 01/02/2018			Bond Future	1	29,500,000	0.00 Member	Sell
Total for R213 Bond Future						2	59,000,000	0.00	
Grand Total for all Instruments						147	3,249,680,000	0.00	