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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:43	ALBI	On 01/02/2018		Index Future	1	50,000	0.00 Member	Buy
10:37:43	ALBI	On 01/02/2018		Index Future	1	50,000	0.00 Member	Sell
10:54:02	ALBI	On 01/02/2018		Index Future	1	50,000	0.00 Member	Sell
10:54:02	ALBI	On 01/02/2018		Index Future	1	50,000	0.00 Client	Buy
Total for ALBI Index Future					4	200,000	0.00	
11:42:39	R186	On 01/02/2018		Bond Future	1	51,800,000	0.00 Member	Buy
11:42:39	R186	On 01/02/2018		Bond Future	1	29,800,000	0.00 Member	Sell
11:52:45	R186	On 01/02/2018		Bond Future	1	17,200,000	0.00 Member	Buy
11:52:45	R186	On 01/02/2018		Bond Future	1	17,200,000	0.00 Client	Sell
11:55:38	R186	On 01/02/2018		Bond Future	1	3,000,000	0.00 Member	Sell
11:55:38	R186	On 01/02/2018		Bond Future	1	19,000,000	0.00 Member	Sell
11:55:38	R186	On 01/02/2018		Bond Future	1	29,800,000	0.00 Member	Buy
11:55:38	R186	On 01/02/2018		Bond Future	1	19,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:38	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
11:55:38	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Sell
11:55:38	R186	On 01/02/2018			Bond Future	1	19,000,000	0.00 Member	Buy
11:55:38	R186	On 01/02/2018			Bond Future	1	29,800,000	0.00 Client	Sell
Total for R186 Bond Future						12	241,600,000	0.00	
11:15:11	R197	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Buy
11:15:11	R197	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Sell
11:19:35	R197	On 01/02/2018			Bond Future	1	7,100,000	0.00 Client	Buy
11:19:35	R197	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Sell
Total for R197 Bond Future						4	28,400,000	0.00	
11:04:19	R202	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
11:04:19	R202	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
11:20:15	R202	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
11:20:15	R202	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Sell
11:20:15	R202	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Sell
11:20:15	R202	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
11:20:15	R202	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
Total for R202 Bond Future						7	6,800,000	0.00	
9:31:44	R2023	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
9:31:44	R2023	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2023 Bond Future						2	2,400,000	0.00	
10:12:59	R2035	On 01/02/2018			Bond Future	1	30,000,000	0.00 Client	Sell
10:12:59	R2035	On 01/02/2018			Bond Future	1	30,000,000	0.00 Member	Buy
10:24:05	R2035	On 01/02/2018			Bond Future	1	66,400,000	0.00 Member	Buy
10:24:05	R2035	On 01/02/2018			Bond Future	1	34,000,000	0.00 Member	Sell
10:46:11	R2035	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
10:46:11	R2035	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:46:11	R2035	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Sell
10:46:12	R2035	On 01/02/2018			Bond Future	1	34,000,000	0.00 Client	Sell
10:46:12	R2035	On 01/02/2018			Bond Future	1	30,500,000	0.00 Member	Buy
10:46:12	R2035	On 01/02/2018			Bond Future	1	30,500,000	0.00 Member	Sell
10:46:12	R2035	On 01/02/2018			Bond Future	1	34,000,000	0.00 Member	Buy
10:46:12	R2035	On 01/02/2018			Bond Future	1	30,500,000	0.00 Client	Sell
Total for R2035 Bond Future						12	325,600,000	0.00	
11:42:39	R2037	On 01/02/2018			Bond Future	1	25,100,000	0.00 Member	Buy
11:42:39	R2037	On 01/02/2018			Bond Future	1	13,600,000	0.00 Member	Sell
11:53:57	R2037	On 01/02/2018			Bond Future	1	11,500,000	0.00 Member	Sell
11:53:57	R2037	On 01/02/2018			Bond Future	1	13,600,000	0.00 Member	Buy
11:53:57	R2037	On 01/02/2018			Bond Future	1	11,500,000	0.00 Member	Buy
11:53:57	R2037	On 01/02/2018			Bond Future	1	11,500,000	0.00 Client	Sell
11:53:57	R2037	On 01/02/2018			Bond Future	1	13,600,000	0.00 Client	Sell
Total for R2037 Bond Future						7	100,400,000	0.00	
10:24:05	R2040	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Buy
10:24:05	R2040	On 01/02/2018			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	40,000,000	0.00	
9:31:44	R2044	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
9:31:44	R2044	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy
Total for R2044 Bond Future						2	1,600,000	0.00	
9:31:44	R2048	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
9:31:44	R2048	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
Total for R2048 Bond Future						2	1,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:37:47	R208	On 01/02/2018			Bond Future	1	44,600,000	0.00 Member	Buy
9:37:47	R208	On 01/02/2018			Bond Future	1	11,500,000	0.00 Member	Sell
10:01:32	R208	On 01/02/2018			Bond Future	1	33,100,000	0.00 Member	Buy
10:01:32	R208	On 01/02/2018			Bond Future	1	33,100,000	0.00 Member	Sell
10:01:32	R208	On 01/02/2018			Bond Future	1	11,500,000	0.00 Member	Buy
10:01:32	R208	On 01/02/2018			Bond Future	1	33,100,000	0.00 Client	Sell
10:01:32	R208	On 01/02/2018			Bond Future	1	11,500,000	0.00 Client	Sell
Total for R208 Bond Future						7	178,400,000	0.00	
11:24:22	R209	On 01/02/2018			Bond Future	1	8,300,000	0.00 Member	Sell
11:24:22	R209	On 01/02/2018			Bond Future	1	8,300,000	0.00 Member	Buy
11:27:05	R209	On 01/02/2018			Bond Future	1	8,300,000	0.00 Client	Buy
11:27:05	R209	On 01/02/2018			Bond Future	1	8,300,000	0.00 Member	Sell
Total for R209 Bond Future						4	33,200,000	0.00	
9:31:44	R213	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
9:31:44	R213	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
9:31:44	R213	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Sell
9:31:44	R213	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
Total for R213 Bond Future						4	5,200,000	0.00	
Grand Total for all Instruments						69	965,000,000	0.00	