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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/10/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:48:54	ALBI	On 01/11/2018		Index Future	1	10,000	0.00 Client	Buy
14:48:54	ALBI	On 01/11/2018		Index Future	1	10,000	0.00 Member	Sell
15:49:37	ALBI	On 01/11/2018		Index Future	1	10,000	0.00 Member	Buy
15:49:37	ALBI	On 01/11/2018		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	0.00	
8:36:15	R186	On 01/11/2018		Bond Future	1	12,000,000	0.00 Member	Buy
8:36:15	R186	On 01/11/2018		Bond Future	1	12,000,000	0.00 Member	Sell
9:05:39	R186	On 01/11/2018		Bond Future	1	12,000,000	0.00 Member	Buy
9:05:39	R186	On 01/11/2018		Bond Future	1	12,000,000	0.00 Client	Sell
9:51:17	R186	On 01/11/2018		Bond Future	1	500,000	0.00 Client	Buy
9:51:17	R186	On 01/11/2018		Bond Future	1	500,000	0.00 Member	Sell
16:49:57	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Member	Sell
16:49:57	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:55:45	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Buy
17:55:45	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R186 Bond Future						10	109,000,000	0.00	
16:24:10	R2030	On 01/11/2018			Bond Future	1	7,600,000	0.00 Member	Buy
16:24:10	R2030	On 01/11/2018			Bond Future	1	7,600,000	0.00 Member	Sell
16:42:10	R2030	On 01/11/2018			Bond Future	1	7,600,000	0.00 Member	Buy
16:42:10	R2030	On 01/11/2018			Bond Future	1	7,600,000	0.00 Client	Sell
Total for R2030 Bond Future						4	30,400,000	0.00	
11:04:11	R2037	On 01/11/2018			Bond Future	1	36,700,000	0.00 Member	Sell
11:04:11	R2037	On 01/11/2018			Bond Future	1	36,700,000	0.00 Member	Buy
11:31:25	R2037	On 01/11/2018			Bond Future	1	36,700,000	0.00 Member	Buy
11:31:25	R2037	On 01/11/2018			Bond Future	1	36,700,000	0.00 Client	Sell
Total for R2037 Bond Future						4	146,800,000	0.00	
16:24:10	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Sell
16:24:10	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Buy
16:42:57	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Sell
16:42:57	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Client	Buy
Total for R2044 Bond Future						4	30,800,000	0.00	
15:55:00	R209	On 01/11/2018			Bond Future	1	5,800,000	0.00 Member	Sell
15:55:00	R209	On 01/11/2018			Bond Future	1	5,800,000	0.00 Member	Buy
15:59:55	R209	On 01/11/2018			Bond Future	1	5,800,000	0.00 Member	Sell
15:59:55	R209	On 01/11/2018			Bond Future	1	5,800,000	0.00 Client	Buy
16:43:51	R209	On 01/11/2018			Bond Future	1	170,100,000	0.00 Member	Sell
16:43:51	R209	On 01/11/2018			Bond Future	1	170,100,000	0.00 Member	Buy
16:57:38	R209	On 01/11/2018			Bond Future	1	170,100,000	0.00 Client	Sell
16:57:38	R209	On 01/11/2018			Bond Future	1	170,100,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				8	703,600,000		0.00
	Grand Total for all Instruments				34	1,020,640,000		0.00