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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:51	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Buy
14:53:51	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					2	20,000	0.00	
17:09:19	I2038	On 01/02/2018		Bond Future	1	500,000	0.00 Member	Buy
17:09:19	I2038	On 01/02/2018		Bond Future	1	500,000	0.00 Member	Sell
17:35:53	I2038	On 01/02/2018		Bond Future	1	500,000	0.00 Member	Buy
17:35:53	I2038	On 01/02/2018		Bond Future	1	500,000	0.00 Client	Sell
Total for I2038 Bond Future					4	2,000,000	0.00	
8:03:56	R186	On 01/02/2018		Bond Future	1	5,000,000	0.00 Client	Buy
8:03:56	R186	On 01/02/2018		Bond Future	1	5,000,000	0.00 Member	Sell
9:26:02	R186	On 01/02/2018		Bond Future	1	3,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:26:02	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Buy
11:35:04	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Buy
11:35:04	R186	On 01/02/2018			Bond Future	1	21,300,000	0.00 Member	Sell
13:44:40	R186	On 01/02/2018			Bond Future	1	17,900,000	0.00 Member	Sell
13:44:40	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
16:12:21	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:12:21	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:12:21	R186	On 01/02/2018			Bond Future	1	11,000,000	0.00 Client	Buy
16:12:21	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:12:21	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Client	Buy
16:12:21	R186	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Sell
16:12:21	R186	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Buy
16:12:21	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Sell
16:26:37	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Client	Buy
16:26:37	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
16:26:37	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Sell
16:26:37	R186	On 01/02/2018			Bond Future	1	15,200,000	0.00 Client	Buy
16:26:37	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Buy
16:26:37	R186	On 01/02/2018			Bond Future	1	15,200,000	0.00 Member	Sell
16:26:37	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
16:26:37	R186	On 01/02/2018			Bond Future	1	15,200,000	0.00 Member	Buy
17:08:33	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Client	Sell
17:08:33	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Buy
17:38:11	R186	On 01/02/2018			Bond Future	1	4,400,000	0.00 Member	Sell
17:38:11	R186	On 01/02/2018			Bond Future	1	4,400,000	0.00 Member	Buy
17:43:19	R186	On 01/02/2018			Bond Future	1	4,400,000	0.00 Member	Buy
17:43:19	R186	On 01/02/2018			Bond Future	1	4,400,000	0.00 Client	Sell
Total for R186 Bond Future						30	198,000,000	0.00	
11:49:35	R202	On 01/02/2018			Bond Future	1	4,200,000	0.00 Member	Sell
11:49:35	R202	On 01/02/2018			Bond Future	1	4,200,000	0.00 Member	Buy
16:10:52	R202	On 01/02/2018			Bond Future	1	4,200,000	0.00 Client	Buy
16:10:52	R202	On 01/02/2018			Bond Future	1	4,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						4	16,800,000	0.00	
11:35:04	R2023	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
11:35:04	R2023	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
16:12:34	R2023	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
16:12:34	R2023	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Buy
Total for R2023 Bond Future						4	11,600,000	0.00	
11:35:04	R2035	On 01/02/2018			Bond Future	1	34,000,000	0.00 Member	Buy
11:35:04	R2035	On 01/02/2018			Bond Future	1	59,000,000	0.00 Member	Sell
16:11:46	R2035	On 01/02/2018			Bond Future	1	25,000,000	0.00 Member	Sell
16:11:46	R2035	On 01/02/2018			Bond Future	1	34,000,000	0.00 Member	Sell
16:11:46	R2035	On 01/02/2018			Bond Future	1	25,000,000	0.00 Client	Buy
16:11:46	R2035	On 01/02/2018			Bond Future	1	34,000,000	0.00 Client	Buy
16:11:46	R2035	On 01/02/2018			Bond Future	1	25,000,000	0.00 Member	Buy
17:07:42	R2035	On 01/02/2018			Bond Future	1	191,400,000	0.00 Member	Sell
17:07:42	R2035	On 01/02/2018			Bond Future	1	191,400,000	0.00 Client	Buy
Total for R2035 Bond Future						9	618,800,000	0.00	
9:26:02	R2040	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Buy
9:26:02	R2040	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Sell
17:05:39	R2040	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Sell
17:05:39	R2040	On 01/02/2018			Bond Future	1	3,300,000	0.00 Client	Buy
Total for R2040 Bond Future						4	13,200,000	0.00	
11:35:04	R207	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Buy
11:35:04	R207	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Sell
16:12:49	R207	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Sell
16:12:49	R207	On 01/02/2018			Bond Future	1	7,100,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R207 Bond Future				4	28,400,000		0.00
	Grand Total for all Instruments				61	888,820,000		0.00