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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:32:12	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Buy
11:32:12	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Client	Sell
11:32:12	ALBI	On 01/02/2018		Index Future	1	20,000	0.00 Client	Sell
11:32:12	ALBI	On 01/02/2018		Index Future	1	20,000	0.00 Member	Buy
11:35:42	ALBI	On 01/02/2018		Index Future	1	20,000	0.00 Member	Sell
11:35:42	ALBI	On 01/02/2018		Index Future	1	20,000	0.00 Client	Buy
11:36:05	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Client	Buy
11:36:05	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Sell
Total for ALBI Index Future					8	120,000	0.00	
9:02:37	R186	On 01/02/2018		Bond Future	1	300,000	0.00 Member	Sell
9:02:37	R186	On 01/02/2018		Bond Future	1	63,000,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018		Bond Future	1	3,100,000	0.00 Client	Sell
11:12:56	R186	On 01/02/2018		Bond Future	1	2,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	13,500,000	0.00 Client	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Client	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	28,800,000	0.00 Member	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	28,800,000	0.00 Client	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	28,800,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	3,100,000	0.00 Member	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	13,500,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	3,100,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Client	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	4,200,000	0.00 Client	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	4,200,000	0.00 Member	Buy
11:12:56	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Client	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	13,500,000	0.00 Member	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Sell
11:12:56	R186	On 01/02/2018			Bond Future	1	4,200,000	0.00 Member	Sell
12:02:47	R186	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Buy
12:02:47	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
12:17:47	R186	On 01/02/2018			Bond Future	1	1,167,400,000	0.00 Member	Buy
12:17:47	R186	On 01/02/2018			Bond Future	1	20,500,000	0.00 Member	Sell
12:28:26	R186	On 01/02/2018			Bond Future	1	480,400,000	0.00 Member	Sell
12:28:26	R186	On 01/02/2018			Bond Future	1	480,400,000	0.00 Client	Sell
12:28:26	R186	On 01/02/2018			Bond Future	1	480,400,000	0.00 Member	Buy
12:28:27	R186	On 01/02/2018			Bond Future	1	211,800,000	0.00 Client	Sell
12:28:27	R186	On 01/02/2018			Bond Future	1	14,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:28:27	R186	On 01/02/2018			Bond Future	1	14,300,000	0.00 Member	Buy
12:28:27	R186	On 01/02/2018			Bond Future	1	14,300,000	0.00 Member	Sell
12:28:27	R186	On 01/02/2018			Bond Future	1	20,500,000	0.00 Member	Buy
12:28:27	R186	On 01/02/2018			Bond Future	1	20,500,000	0.00 Client	Sell
12:28:27	R186	On 01/02/2018			Bond Future	1	440,400,000	0.00 Member	Buy
12:28:27	R186	On 01/02/2018			Bond Future	1	211,800,000	0.00 Member	Buy
12:28:27	R186	On 01/02/2018			Bond Future	1	440,400,000	0.00 Member	Sell
12:28:27	R186	On 01/02/2018			Bond Future	1	211,800,000	0.00 Member	Sell
12:28:27	R186	On 01/02/2018			Bond Future	1	440,400,000	0.00 Client	Sell
13:32:31	R186	On 01/02/2018			Bond Future	1	58,500,000	0.00 Member	Buy
13:32:31	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Sell
13:32:39	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
13:32:39	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
14:46:41	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
14:46:41	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Sell
14:50:57	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
14:50:57	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Sell
14:50:57	R186	On 01/02/2018			Bond Future	1	3,500,000	0.00 Member	Buy
14:50:57	R186	On 01/02/2018			Bond Future	1	3,500,000	0.00 Client	Sell
14:50:57	R186	On 01/02/2018			Bond Future	1	3,500,000	0.00 Member	Sell
14:57:58	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Client	Sell
14:57:58	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Client	Sell
14:57:58	R186	On 01/02/2018			Bond Future	1	38,200,000	0.00 Member	Buy
14:57:58	R186	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Buy
14:57:58	R186	On 01/02/2018			Bond Future	1	7,100,000	0.00 Client	Sell
14:57:58	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Member	Buy
14:57:58	R186	On 01/02/2018			Bond Future	1	38,200,000	0.00 Member	Sell
14:57:58	R186	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Sell
14:57:58	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Buy
14:57:58	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Buy
14:57:58	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Member	Sell
14:57:58	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Sell
14:57:58	R186	On 01/02/2018			Bond Future	1	3,600,000	0.00 Client	Sell
14:57:58	R186	On 01/02/2018			Bond Future	1	38,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						74	5,176,000,000	0.00	
10:49:59	R2037	On 01/02/2018			Bond Future	1	80,000,000	0.00 Member	Sell
10:49:59	R2037	On 01/02/2018			Bond Future	1	80,000,000	0.00 Member	Buy
10:50:47	R2037	On 01/02/2018			Bond Future	1	120,000,000	0.00 Client	Sell
10:50:47	R2037	On 01/02/2018			Bond Future	1	120,000,000	0.00 Member	Buy
12:18:49	R2037	On 01/02/2018			Bond Future	1	80,000,000	0.00 Member	Buy
12:18:49	R2037	On 01/02/2018			Bond Future	1	80,000,000	0.00 Client	Sell
Total for R2037 Bond Future						6	560,000,000	0.00	
Grand Total for all Instruments						88	5,736,120,000	0.00	