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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:52:17	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Client	Buy
8:52:17	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Member	Sell
11:19:34	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Member	Buy
11:19:34	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Client	Sell
12:35:00	ALBI	On 03/05/2018		Index Future	1	30,000	0.00 Member	Sell
12:35:00	ALBI	On 03/05/2018		Index Future	1	30,000	0.00 Member	Buy
12:38:18	ALBI	On 03/05/2018		Index Future	1	30,000	0.00 Client	Sell
12:38:18	ALBI	On 03/05/2018		Index Future	1	30,000	0.00 Member	Buy
Total for ALBI Index Future					8	160,000	0.00	
9:58:36	R186	On 03/05/2018		Bond Future	1	82,100,000	0.00 Member	Sell
9:58:36	R186	On 03/05/2018		Bond Future	1	55,900,000	0.00 Member	Buy
11:53:56	R186	On 03/05/2018		Bond Future	1	1,100,000	0.00 Member	Sell
11:53:56	R186	On 03/05/2018		Bond Future	1	3,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:53:56	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:53:56	R186	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Sell
11:53:56	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Client	Buy
11:53:56	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:53:56	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
11:53:56	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
11:53:56	R186	On 03/05/2018			Bond Future	1	3,100,000	0.00 Client	Buy
11:53:56	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
11:53:56	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
11:53:56	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Buy
11:53:57	R186	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Sell
11:53:57	R186	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Buy
11:53:57	R186	On 03/05/2018			Bond Future	1	14,600,000	0.00 Member	Sell
11:53:57	R186	On 03/05/2018			Bond Future	1	55,900,000	0.00 Member	Sell
11:53:57	R186	On 03/05/2018			Bond Future	1	14,600,000	0.00 Client	Buy
11:53:57	R186	On 03/05/2018			Bond Future	1	55,900,000	0.00 Client	Buy
11:53:57	R186	On 03/05/2018			Bond Future	1	3,400,000	0.00 Client	Buy
11:53:57	R186	On 03/05/2018			Bond Future	1	14,600,000	0.00 Member	Buy
14:13:57	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
14:13:57	R186	On 03/05/2018			Bond Future	1	6,300,000	0.00 Member	Buy
14:19:39	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
14:19:39	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Sell
14:19:39	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
14:19:39	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Sell
14:19:39	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:00:22	R186	On 03/05/2018			Bond Future	1	173,400,000	0.00 Member	Buy
17:00:22	R186	On 03/05/2018			Bond Future	1	173,400,000	0.00 Member	Sell
17:17:00	R186	On 03/05/2018			Bond Future	1	133,300,000	0.00 Member	Buy
17:17:00	R186	On 03/05/2018			Bond Future	1	173,400,000	0.00 Member	Sell
17:17:00	R186	On 03/05/2018			Bond Future	1	86,700,000	0.00 Member	Sell
17:17:00	R186	On 03/05/2018			Bond Future	1	173,400,000	0.00 Member	Buy
17:24:09	R186	On 03/05/2018			Bond Future	1	46,600,000	0.00 Member	Sell
17:24:09	R186	On 03/05/2018			Bond Future	1	46,600,000	0.00 Member	Buy
17:24:09	R186	On 03/05/2018			Bond Future	1	46,600,000	0.00 Client	Sell
17:24:09	R186	On 03/05/2018			Bond Future	1	86,700,000	0.00 Member	Buy
17:24:09	R186	On 03/05/2018			Bond Future	1	86,700,000	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						40	1,580,400,000	0.00	
17:00:22	R2030	On 03/05/2018			Bond Future	1	233,000,000	0.00 Member	Buy
17:00:22	R2030	On 03/05/2018			Bond Future	1	233,000,000	0.00 Member	Sell
17:17:00	R2030	On 03/05/2018			Bond Future	1	179,200,000	0.00 Member	Buy
17:17:00	R2030	On 03/05/2018			Bond Future	1	233,000,000	0.00 Member	Sell
17:17:00	R2030	On 03/05/2018			Bond Future	1	116,500,000	0.00 Member	Sell
17:17:00	R2030	On 03/05/2018			Bond Future	1	233,000,000	0.00 Member	Buy
17:24:45	R2030	On 03/05/2018			Bond Future	1	62,700,000	0.00 Client	Sell
17:24:45	R2030	On 03/05/2018			Bond Future	1	62,700,000	0.00 Member	Sell
17:24:45	R2030	On 03/05/2018			Bond Future	1	116,500,000	0.00 Client	Sell
17:24:45	R2030	On 03/05/2018			Bond Future	1	62,700,000	0.00 Member	Buy
17:24:45	R2030	On 03/05/2018			Bond Future	1	116,500,000	0.00 Member	Buy
Total for R2030 Bond Future						11	1,648,800,000	0.00	
12:33:30	R2040	On 03/05/2018			Bond Future	1	326,000,000	0.00 Member	Sell
12:33:30	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
12:37:55	R2040	On 03/05/2018			Bond Future	1	190,000,000	0.00 Member	Sell
12:37:55	R2040	On 03/05/2018			Bond Future	1	190,000,000	0.00 Member	Buy
12:37:55	R2040	On 03/05/2018			Bond Future	1	190,000,000	0.00 Client	Buy
12:37:56	R2040	On 03/05/2018			Bond Future	1	55,000,000	0.00 Member	Buy
12:37:56	R2040	On 03/05/2018			Bond Future	1	55,000,000	0.00 Member	Sell
12:37:56	R2040	On 03/05/2018			Bond Future	1	55,000,000	0.00 Member	Sell
12:37:56	R2040	On 03/05/2018			Bond Future	1	55,000,000	0.00 Client	Buy
12:37:56	R2040	On 03/05/2018			Bond Future	1	18,000,000	0.00 Client	Buy
12:37:56	R2040	On 03/05/2018			Bond Future	1	55,000,000	0.00 Client	Buy
12:37:56	R2040	On 03/05/2018			Bond Future	1	18,000,000	0.00 Member	Sell
12:37:56	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
12:37:56	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
12:37:56	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Buy
12:37:56	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Buy
12:37:56	R2040	On 03/05/2018			Bond Future	1	55,000,000	0.00 Member	Buy
12:37:56	R2040	On 03/05/2018			Bond Future	1	18,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:37:56	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R2040 Bond Future						19	1,304,000,000	0.00	
17:00:22	R2048	On 03/05/2018			Bond Future	1	266,600,000	0.00 Member	Sell
17:00:22	R2048	On 03/05/2018			Bond Future	1	266,600,000	0.00 Member	Buy
17:17:00	R2048	On 03/05/2018			Bond Future	1	205,000,000	0.00 Member	Sell
17:17:00	R2048	On 03/05/2018			Bond Future	1	266,600,000	0.00 Member	Buy
17:17:00	R2048	On 03/05/2018			Bond Future	1	133,300,000	0.00 Member	Buy
17:17:00	R2048	On 03/05/2018			Bond Future	1	266,600,000	0.00 Member	Sell
17:25:51	R2048	On 03/05/2018			Bond Future	1	71,700,000	0.00 Member	Sell
17:25:51	R2048	On 03/05/2018			Bond Future	1	71,700,000	0.00 Client	Buy
17:25:51	R2048	On 03/05/2018			Bond Future	1	71,700,000	0.00 Member	Buy
17:25:51	R2048	On 03/05/2018			Bond Future	1	133,300,000	0.00 Member	Sell
17:25:51	R2048	On 03/05/2018			Bond Future	1	133,300,000	0.00 Client	Buy
Total for R2048 Bond Future						11	1,886,400,000	0.00	
16:48:30	R208	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Buy
16:48:30	R208	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Sell
16:51:15	R208	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Buy
16:51:15	R208	On 03/05/2018			Bond Future	1	9,000,000	0.00 Client	Sell
Total for R208 Bond Future						4	36,000,000	0.00	
15:01:37	R209	On 03/05/2018	8.95	Call	Bond Future	1	132,100,000	0.00 Member	Sell
15:01:37	R209	On 03/05/2018	9.30	Call	Bond Future	1	132,100,000	0.00 Member	Buy
15:01:37	R209	On 03/05/2018	9.30	Call	Bond Future	1	132,100,000	0.00 Member	Sell
15:01:37	R209	On 03/05/2018	8.95	Call	Bond Future	1	132,100,000	0.00 Member	Buy
15:11:59	R209	On 03/05/2018	9.30	Call	Bond Future	1	132,100,000	0.00 Client	Buy
15:11:59	R209	On 03/05/2018	9.30	Call	Bond Future	1	132,100,000	0.00 Member	Sell
15:12:14	R209	On 03/05/2018	8.95	Call	Bond Future	1	132,100,000	0.00 Client	Sell
15:12:14	R209	On 03/05/2018	8.95	Call	Bond Future	1	132,100,000	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	1,056,800,000		0.00
	Grand Total for all Instruments				101	7,512,560,000		0.00