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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:57:32	ALBI	On 03/05/2018		Index Future	1	20,000	0.00 Client	Buy
11:57:32	ALBI	On 03/05/2018		Index Future	1	20,000	0.00 Member	Sell
12:07:54	ALBI	On 03/05/2018		Index Future	1	20,000	0.00 Client	Sell
12:07:54	ALBI	On 03/05/2018		Index Future	1	20,000	0.00 Member	Buy
Total for ALBI Index Future					4	80,000	0.00	
17:38:13	I2038	On 03/05/2018		Bond Future	1	7,000,000	0.00 Member	Sell
17:38:13	I2038	On 03/05/2018		Bond Future	1	7,000,000	0.00 Client	Buy
Total for I2038 Bond Future					2	14,000,000	0.00	
17:38:13	I2050	On 03/05/2018		Bond Future	1	11,000,000	0.00 Client	Buy
17:38:13	I2050	On 03/05/2018		Bond Future	1	11,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2050 Bond Future						2	22,000,000	0.00	
8:53:32	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Buy
8:53:32	R186	On 03/05/2018			Bond Future	1	20,400,000	0.00 Member	Sell
9:37:32	R186	On 03/05/2018			Bond Future	1	26,300,000	0.00 Member	Sell
9:37:32	R186	On 03/05/2018			Bond Future	1	26,300,000	0.00 Member	Buy
10:11:54	R186	On 03/05/2018			Bond Future	1	26,300,000	0.00 Member	Sell
10:11:54	R186	On 03/05/2018			Bond Future	1	26,300,000	0.00 Client	Buy
10:38:52	R186	On 03/05/2018			Bond Future	1	26,100,000	0.00 Member	Sell
10:38:52	R186	On 03/05/2018			Bond Future	1	23,600,000	0.00 Member	Buy
10:40:00	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
10:40:00	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
10:40:48	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Sell
10:40:48	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
11:28:39	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Buy
11:28:39	R186	On 03/05/2018			Bond Future	1	23,600,000	0.00 Member	Sell
11:28:39	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
11:28:39	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell
11:28:39	R186	On 03/05/2018			Bond Future	1	23,600,000	0.00 Client	Buy
11:37:45	R186	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Buy
11:37:45	R186	On 03/05/2018			Bond Future	1	4,400,000	0.00 Member	Sell
11:37:45	R186	On 03/05/2018			Bond Future	1	4,400,000	0.00 Member	Buy
11:37:45	R186	On 03/05/2018			Bond Future	1	4,400,000	0.00 Client	Buy
11:37:45	R186	On 03/05/2018			Bond Future	1	4,500,000	0.00 Client	Buy
11:37:45	R186	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	2,100,000	0.00 Client	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	2,100,000	0.00 Client	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	1,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Client	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Sell
11:37:46	R186	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
11:37:46	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Buy
13:49:44	R186	On 03/05/2018			Bond Future	1	200,000,000	0.00 Member	Sell
13:49:44	R186	On 03/05/2018			Bond Future	1	200,000,000	0.00 Member	Buy
14:45:20	R186	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
14:45:20	R186	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
14:46:33	R186	On 03/05/2018			Bond Future	1	27,000,000	0.00 Member	Sell
14:46:33	R186	On 03/05/2018			Bond Future	1	5,300,000	0.00 Member	Buy
14:51:51	R186	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Buy
14:51:51	R186	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
15:20:53	R186	On 03/05/2018			Bond Future	1	12,700,000	0.00 Client	Buy
15:20:53	R186	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Sell
15:20:53	R186	On 03/05/2018			Bond Future	1	12,700,000	0.00 Member	Sell
15:20:53	R186	On 03/05/2018			Bond Future	1	5,300,000	0.00 Member	Sell
15:20:53	R186	On 03/05/2018			Bond Future	1	9,000,000	0.00 Client	Buy
15:20:53	R186	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Buy
15:20:53	R186	On 03/05/2018			Bond Future	1	12,700,000	0.00 Member	Buy
15:20:53	R186	On 03/05/2018			Bond Future	1	5,300,000	0.00 Client	Buy
16:40:24	R186	On 03/05/2018			Bond Future	1	25,400,000	0.00 Member	Buy
16:40:24	R186	On 03/05/2018			Bond Future	1	25,400,000	0.00 Member	Sell
17:36:49	R186	On 03/05/2018			Bond Future	1	25,400,000	0.00 Member	Buy
17:36:49	R186	On 03/05/2018			Bond Future	1	25,400,000	0.00 Client	Sell
Total for R186 Bond Future						66	906,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:54	R202	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Buy
12:01:54	R202	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Sell
12:11:09	R202	On 03/05/2018			Bond Future	1	4,600,000	0.00 Client	Buy
12:11:09	R202	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Sell
Total for R202 Bond Future						4	18,400,000	0.00	
10:32:36	R2035	On 03/05/2018			Bond Future	1	84,300,000	0.00 Client	Buy
10:32:36	R2035	On 03/05/2018			Bond Future	1	84,300,000	0.00 Member	Sell
Total for R2035 Bond Future						2	168,600,000	0.00	
8:00:28	R2037	On 03/05/2018			Bond Future	1	100,000,000	0.00 Client	Sell
8:00:28	R2037	On 03/05/2018			Bond Future	1	100,000,000	0.00 Member	Buy
Total for R2037 Bond Future						2	200,000,000	0.00	
10:11:14	R2040	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
10:11:14	R2040	On 03/05/2018			Bond Future	1	320,000,000	0.00 Member	Sell
10:31:32	R2040	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Sell
10:31:32	R2040	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	25,000,000	0.00 Client	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
10:31:32	R2040	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Sell
10:31:32	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	50,000,000	0.00 Client	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
10:31:32	R2040	On 03/05/2018			Bond Future	1	200,000,000	0.00 Member	Sell
10:31:32	R2040	On 03/05/2018			Bond Future	1	200,000,000	0.00 Client	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	20,000,000	0.00 Client	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	50,000,000	0.00 Member	Sell
10:31:32	R2040	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
10:31:32	R2040	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:31:32	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	200,000,000	0.00 Member	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	50,000,000	0.00 Member	Buy
10:31:32	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Buy
17:23:52	R2040	On 03/05/2018			Bond Future	1	74,600,000	0.00 Member	Buy
17:23:52	R2040	On 03/05/2018			Bond Future	1	22,300,000	0.00 Member	Sell
17:28:35	R2040	On 03/05/2018			Bond Future	1	42,000,000	0.00 Member	Sell
17:28:35	R2040	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
17:28:35	R2040	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
17:28:35	R2040	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Sell
17:28:35	R2040	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Sell
17:28:35	R2040	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
17:28:35	R2040	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
17:28:35	R2040	On 03/05/2018			Bond Future	1	22,300,000	0.00 Client	Sell
17:28:35	R2040	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:28:35	R2040	On 03/05/2018			Bond Future	1	22,300,000	0.00 Member	Buy
17:28:35	R2040	On 03/05/2018			Bond Future	1	42,000,000	0.00 Member	Buy
17:28:35	R2040	On 03/05/2018			Bond Future	1	42,000,000	0.00 Client	Sell
17:28:35	R2040	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Buy
17:28:35	R2040	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R2040 Bond Future						38	1,578,400,000	0.00	
9:33:26	R2044	On 03/05/2018			Bond Future	1	100,000,000	0.00 Member	Buy
9:33:26	R2044	On 03/05/2018			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R2044 Bond Future						2	200,000,000	0.00	
14:45:20	R2048	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
14:45:20	R2048	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Buy
14:52:34	R2048	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
14:52:34	R2048	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Buy
Total for R2048 Bond Future						4	2,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:48:58	R208	On 03/05/2018			Bond Future	1	48,000,000	0.00 Member	Buy
15:48:58	R208	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	3,200,000	0.00 Member	Buy
17:33:16	R208	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Buy
17:33:16	R208	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:33:16	R208	On 03/05/2018			Bond Future	1	21,100,000	0.00 Member	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	12,600,000	0.00 Member	Buy
17:33:16	R208	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Buy
17:33:16	R208	On 03/05/2018			Bond Future	1	3,200,000	0.00 Client	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	21,100,000	0.00 Member	Buy
17:33:16	R208	On 03/05/2018			Bond Future	1	3,200,000	0.00 Member	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	21,100,000	0.00 Client	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	12,600,000	0.00 Client	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	5,500,000	0.00 Client	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	3,100,000	0.00 Client	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	12,600,000	0.00 Member	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Buy
17:33:16	R208	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
17:33:16	R208	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Sell
Total for R208 Bond Future						22	192,000,000	0.00	
9:32:21	R209	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Buy
9:32:21	R209	On 03/05/2018			Bond Future	1	5,600,000	0.00 Client	Sell
10:31:19	R209	On 03/05/2018	9.30	Call	Bond Future	1	132,100,000	0.00 Member	Sell
10:31:19	R209	On 03/05/2018	8.95	Call	Bond Future	1	132,100,000	0.00 Member	Buy
10:31:19	R209	On 03/05/2018	8.95	Call	Bond Future	1	132,100,000	0.00 Member	Sell
10:31:19	R209	On 03/05/2018	9.30	Call	Bond Future	1	132,100,000	0.00 Member	Buy
11:44:15	R209	On 03/05/2018	9.30	Call	Bond Future	1	132,100,000	0.00 Client	Sell
11:44:15	R209	On 03/05/2018	9.30	Call	Bond Future	1	132,100,000	0.00 Member	Buy
11:44:25	R209	On 03/05/2018	8.95	Call	Bond Future	1	132,100,000	0.00 Client	Buy
11:44:25	R209	On 03/05/2018	8.95	Call	Bond Future	1	132,100,000	0.00 Member	Sell
14:46:33	R209	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:46:33	R209	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Sell
15:19:37	R209	On 03/05/2018			Bond Future	1	8,300,000	0.00 Member	Buy
15:19:37	R209	On 03/05/2018			Bond Future	1	8,300,000	0.00 Member	Sell
15:19:37	R209	On 03/05/2018			Bond Future	1	11,800,000	0.00 Member	Sell
15:19:37	R209	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Buy
15:19:37	R209	On 03/05/2018			Bond Future	1	8,300,000	0.00 Client	Sell
15:19:37	R209	On 03/05/2018			Bond Future	1	4,900,000	0.00 Client	Sell
15:19:37	R209	On 03/05/2018			Bond Future	1	11,800,000	0.00 Client	Sell
15:19:37	R209	On 03/05/2018			Bond Future	1	11,800,000	0.00 Member	Buy
Total for R209 Bond Future						20	1,168,000,000	0.00	
15:29:12	R214	On 03/05/2018			Bond Future	1	197,200,000	0.00 Member	Buy
15:29:12	R214	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	27,000,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	6,000,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	4,800,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	42,000,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	51,000,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	4,800,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	42,000,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	6,000,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	42,000,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	27,000,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	45,900,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	4,800,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	45,900,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	27,000,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Buy
17:26:18	R214	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	45,900,000	0.00 Member	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	4,100,000	0.00 Client	Sell
17:26:18	R214	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Sell
Total for R214 Bond Future						34	788,800,000	0.00	
Grand Total for all Instruments						202	5,259,880,000	0.00	