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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/10/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:27:50	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Member	Buy
16:27:50	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Member	Sell
Total for ALBI Index Future					2	40,000	0.00	
9:59:45	I2050	On 01/11/2018		Bond Future	1	9,200,000	0.00 Member	Sell
9:59:45	I2050	On 01/11/2018		Bond Future	1	9,200,000	0.00 Member	Buy
15:02:02	I2050	On 01/11/2018		Bond Future	1	9,200,000	0.00 Member	Sell
15:02:02	I2050	On 01/11/2018		Bond Future	1	9,200,000	0.00 Client	Buy
Total for I2050 Bond Future					4	36,800,000	0.00	
9:59:21	R186	On 01/11/2018		Bond Future	1	500,000	0.00 Client	Buy
9:59:21	R186	On 01/11/2018		Bond Future	1	500,000	0.00 Member	Sell
9:59:45	R186	On 01/11/2018		Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:59:45	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Buy
14:07:56	R186	On 01/11/2018			Bond Future	1	65,800,000	0.00 Member	Sell
14:07:56	R186	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Buy
15:04:29	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Client	Buy
15:04:29	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Sell
15:16:52	R186	On 01/11/2018			Bond Future	1	64,400,000	0.00 Member	Buy
15:16:52	R186	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Sell
15:16:52	R186	On 01/11/2018			Bond Future	1	1,400,000	0.00 Client	Buy
15:16:52	R186	On 01/11/2018			Bond Future	1	64,400,000	0.00 Client	Buy
15:16:52	R186	On 01/11/2018			Bond Future	1	64,400,000	0.00 Member	Sell
16:50:24	R186	On 01/11/2018			Bond Future	1	24,600,000	0.00 Member	Buy
16:50:24	R186	On 01/11/2018			Bond Future	1	24,600,000	0.00 Member	Sell
16:59:53	R186	On 01/11/2018			Bond Future	1	24,600,000	0.00 Client	Sell
16:59:53	R186	On 01/11/2018			Bond Future	1	24,600,000	0.00 Member	Buy
Total for R186 Bond Future						17	365,400,000	0.00	
14:07:56	R2032	On 01/11/2018			Bond Future	1	81,800,000	0.00 Member	Sell
14:07:56	R2032	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Buy
15:15:34	R2032	On 01/11/2018			Bond Future	1	80,100,000	0.00 Member	Buy
15:15:34	R2032	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Sell
15:15:34	R2032	On 01/11/2018			Bond Future	1	80,100,000	0.00 Member	Sell
15:15:34	R2032	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Buy
15:15:34	R2032	On 01/11/2018			Bond Future	1	80,100,000	0.00 Client	Buy
17:04:10	R2032	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Sell
17:04:10	R2032	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Buy
17:07:39	R2032	On 01/11/2018			Bond Future	1	13,400,000	0.00 Client	Sell
17:07:39	R2032	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Buy
Total for R2032 Bond Future						11	380,800,000	0.00	
17:04:10	R2037	On 01/11/2018			Bond Future	1	10,200,000	0.00 Member	Sell
17:04:10	R2037	On 01/11/2018			Bond Future	1	10,200,000	0.00 Member	Buy
17:07:57	R2037	On 01/11/2018			Bond Future	1	10,200,000	0.00 Client	Sell
17:07:57	R2037	On 01/11/2018			Bond Future	1	10,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						4	40,800,000	0.00	
17:04:10	R209	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Sell
17:04:10	R209	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Buy
17:07:49	R209	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Buy
17:07:49	R209	On 01/11/2018			Bond Future	1	7,700,000	0.00 Client	Sell
Total for R209 Bond Future						4	30,800,000	0.00	
17:04:10	R213	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Sell
17:04:10	R213	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Buy
17:07:32	R213	On 01/11/2018			Bond Future	1	6,600,000	0.00 Client	Sell
17:07:32	R213	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Buy
Total for R213 Bond Future						4	26,400,000	0.00	
Grand Total for all Instruments						46	881,040,000	0.00	