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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:53:36	ALBI	On 03/05/2018		Index Future	1	60,000	0.00 Client	Sell
10:53:36	ALBI	On 03/05/2018		Index Future	1	60,000	0.00 Member	Buy
10:57:59	ALBI	On 03/05/2018		Index Future	1	60,000	0.00 Member	Sell
10:57:59	ALBI	On 03/05/2018		Index Future	1	60,000	0.00 Client	Buy
Total for ALBI Index Future					4	240,000	0.00	
10:58:30	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Buy
10:58:30	R186	On 03/05/2018		Bond Future	1	10,000,000	0.00 Member	Sell
11:17:59	R186	On 03/05/2018		Bond Future	1	3,300,000	0.00 Client	Buy
11:17:59	R186	On 03/05/2018		Bond Future	1	3,300,000	0.00 Member	Sell
11:17:59	R186	On 03/05/2018		Bond Future	1	3,300,000	0.00 Member	Buy
11:17:59	R186	On 03/05/2018		Bond Future	1	4,700,000	0.00 Member	Buy
11:17:59	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Sell
11:17:59	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:17:59	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Buy
11:17:59	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
14:58:31	R186	On 03/05/2018			Bond Future	1	9,600,000	0.00 Member	Sell
14:58:31	R186	On 03/05/2018			Bond Future	1	9,600,000	0.00 Member	Buy
15:49:07	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
15:49:07	R186	On 03/05/2018			Bond Future	1	122,400,000	0.00 Member	Buy
16:05:07	R186	On 03/05/2018			Bond Future	1	24,100,000	0.00 Member	Sell
16:05:07	R186	On 03/05/2018			Bond Future	1	10,200,000	0.00 Member	Sell
16:05:07	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Sell
16:05:07	R186	On 03/05/2018			Bond Future	1	24,100,000	0.00 Member	Buy
16:05:07	R186	On 03/05/2018			Bond Future	1	10,200,000	0.00 Client	Sell
16:05:07	R186	On 03/05/2018			Bond Future	1	52,100,000	0.00 Member	Sell
16:05:07	R186	On 03/05/2018			Bond Future	1	31,000,000	0.00 Member	Buy
16:05:07	R186	On 03/05/2018			Bond Future	1	31,000,000	0.00 Member	Sell
16:05:07	R186	On 03/05/2018			Bond Future	1	52,100,000	0.00 Member	Buy
16:05:07	R186	On 03/05/2018			Bond Future	1	24,100,000	0.00 Client	Sell
16:05:07	R186	On 03/05/2018			Bond Future	1	31,000,000	0.00 Client	Sell
16:05:07	R186	On 03/05/2018			Bond Future	1	52,100,000	0.00 Client	Sell
16:05:07	R186	On 03/05/2018			Bond Future	1	10,200,000	0.00 Member	Buy
16:05:07	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
17:06:10	R186	On 03/05/2018			Bond Future	1	9,600,000	0.00 Member	Buy
17:06:10	R186	On 03/05/2018			Bond Future	1	9,600,000	0.00 Client	Sell
Total for R186 Bond Future						30	568,000,000	0.00	
15:04:30	R2023	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Buy
15:04:30	R2023	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Sell
15:51:38	R2023	On 03/05/2018			Bond Future	1	15,200,000	0.00 Member	Sell
15:51:38	R2023	On 03/05/2018			Bond Future	1	10,300,000	0.00 Member	Sell
15:51:38	R2023	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
15:51:38	R2023	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
15:51:38	R2023	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Buy
15:51:38	R2023	On 03/05/2018			Bond Future	1	2,200,000	0.00 Client	Sell
15:51:38	R2023	On 03/05/2018			Bond Future	1	15,200,000	0.00 Member	Buy
15:51:38	R2023	On 03/05/2018			Bond Future	1	10,300,000	0.00 Client	Sell
15:51:38	R2023	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:51:38	R2023	On 03/05/2018			Bond Future	1	10,300,000	0.00 Member	Buy
15:51:38	R2023	On 03/05/2018			Bond Future	1	15,200,000	0.00 Client	Sell
Total for R2023 Bond Future						13	120,000,000	0.00	
17:36:38	R2032	On 03/05/2018			Bond Future	1	12,300,000	0.00 Member	Buy
17:36:38	R2032	On 03/05/2018			Bond Future	1	12,300,000	0.00 Member	Sell
17:38:46	R2032	On 03/05/2018			Bond Future	1	12,300,000	0.00 Member	Buy
17:38:46	R2032	On 03/05/2018			Bond Future	1	12,300,000	0.00 Client	Sell
Total for R2032 Bond Future						4	49,200,000	0.00	
14:49:26	R2037	On 03/05/2018			Bond Future	1	31,500,000	0.00 Member	Sell
14:49:26	R2037	On 03/05/2018			Bond Future	1	31,500,000	0.00 Member	Buy
15:49:51	R2037	On 03/05/2018			Bond Future	1	31,500,000	0.00 Member	Sell
15:49:51	R2037	On 03/05/2018			Bond Future	1	31,500,000	0.00 Client	Buy
Total for R2037 Bond Future						4	126,000,000	0.00	
15:30:13	R204	On 03/05/2018			Bond Future	1	330,000,000	0.00 Member	Buy
15:30:13	R204	On 03/05/2018			Bond Future	1	330,000,000	0.00 Client	Sell
Total for R204 Bond Future						2	660,000,000	0.00	
11:38:30	R2040	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Sell
11:38:30	R2040	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Buy
11:41:34	R2040	On 03/05/2018			Bond Future	1	30,000,000	0.00 Client	Buy
11:41:34	R2040	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Sell
13:17:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	8,300,000	0.00 Client	Buy
13:17:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	300,000	0.00 Client	Buy
13:17:01	R2040	On 03/05/2018	10.00	Call	Bond Future	1	300,000	0.00 Client	Sell
13:17:01	R2040	On 03/05/2018	10.00	Call	Bond Future	1	8,300,000	0.00 Client	Buy
13:17:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	8,300,000	0.00 Client	Sell
13:17:01	R2040	On 03/05/2018	10.00	Call	Bond Future	1	8,300,000	0.00 Client	Sell
13:17:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:17:01	R2040	On 03/05/2018	10.00	Call	Bond Future	1	300,000	0.00 Client	Buy
13:29:38	R2040	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Buy
13:29:38	R2040	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
13:29:38	R2040	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell
13:29:38	R2040	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R2040 Bond Future						16	160,800,000	0.00	
8:48:55	R2044	On 03/05/2018			Bond Future	1	30,000,000	0.00 Client	Sell
8:48:55	R2044	On 03/05/2018			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R2044 Bond Future						2	60,000,000	0.00	
14:49:26	R2048	On 03/05/2018			Bond Future	1	62,900,000	0.00 Member	Sell
14:49:26	R2048	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	40,900,000	0.00 Member	Sell
15:49:22	R2048	On 03/05/2018			Bond Future	1	9,200,000	0.00 Member	Sell
15:49:22	R2048	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	4,800,000	0.00 Member	Sell
15:49:22	R2048	On 03/05/2018			Bond Future	1	4,800,000	0.00 Client	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	9,200,000	0.00 Client	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	4,800,000	0.00 Member	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	4,900,000	0.00 Client	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
15:49:22	R2048	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Sell
15:49:22	R2048	On 03/05/2018			Bond Future	1	40,900,000	0.00 Member	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	9,200,000	0.00 Member	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	2,600,000	0.00 Client	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Sell
15:49:22	R2048	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Buy
15:49:22	R2048	On 03/05/2018			Bond Future	1	40,900,000	0.00 Client	Buy
Total for R2048 Bond Future						19	251,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:49:26	R207	On 03/05/2018			Bond Future	1	76,700,000	0.00 Member	Sell
14:49:26	R207	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Buy
15:30:13	R207	On 03/05/2018			Bond Future	1	2,750,000,000	0.00 Member	Buy
15:30:13	R207	On 03/05/2018			Bond Future	1	650,000,000	0.00 Member	Sell
15:49:28	R207	On 03/05/2018			Bond Future	1	250,000,000	0.00 Member	Sell
15:49:28	R207	On 03/05/2018			Bond Future	1	250,000,000	0.00 Member	Buy
15:49:28	R207	On 03/05/2018			Bond Future	1	250,000,000	0.00 Client	Sell
15:49:28	R207	On 03/05/2018			Bond Future	1	650,000,000	0.00 Member	Buy
15:49:28	R207	On 03/05/2018			Bond Future	1	650,000,000	0.00 Member	Sell
15:49:28	R207	On 03/05/2018			Bond Future	1	650,000,000	0.00 Client	Sell
15:51:01	R207	On 03/05/2018			Bond Future	1	69,900,000	0.00 Member	Sell
15:51:01	R207	On 03/05/2018			Bond Future	1	5,700,000	0.00 Member	Sell
15:51:01	R207	On 03/05/2018			Bond Future	1	69,900,000	0.00 Client	Buy
15:51:01	R207	On 03/05/2018			Bond Future	1	69,900,000	0.00 Member	Buy
15:51:01	R207	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Sell
15:51:01	R207	On 03/05/2018			Bond Future	1	1,100,000	0.00 Client	Buy
15:51:01	R207	On 03/05/2018			Bond Future	1	5,700,000	0.00 Member	Buy
15:51:01	R207	On 03/05/2018			Bond Future	1	5,700,000	0.00 Client	Buy
15:59:19	R207	On 03/05/2018			Bond Future	1	1,200,000,000	0.00 Member	Sell
15:59:19	R207	On 03/05/2018			Bond Future	1	1,200,000,000	0.00 Client	Sell
15:59:19	R207	On 03/05/2018			Bond Future	1	650,000,000	0.00 Client	Sell
15:59:19	R207	On 03/05/2018			Bond Future	1	1,200,000,000	0.00 Member	Buy
15:59:19	R207	On 03/05/2018			Bond Future	1	650,000,000	0.00 Member	Buy
Total for R207 Bond Future						23	11,306,800,000	0.00	
15:30:13	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
15:30:13	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
16:00:01	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Sell
16:00:01	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
Total for R208 Bond Future						4	4,800,000	0.00	
9:58:16	R209	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
9:58:16	R209	On 03/05/2018			Bond Future	1	98,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:40:20	R209	On 01/11/2018	9.97	Put	Bond Future	1	25,500,000	0.00 Member	Buy
10:40:20	R209	On 01/11/2018	9.94	Put	Bond Future	1	25,500,000	0.00 Member	Sell
10:40:20	R209	On 01/11/2018	9.94	Put	Bond Future	1	25,500,000	0.00 Member	Buy
10:40:20	R209	On 01/11/2018	9.97	Put	Bond Future	1	25,500,000	0.00 Member	Sell
12:42:34	R209	On 01/11/2018	9.94	Put	Bond Future	1	25,500,000	0.00 Member	Buy
12:42:34	R209	On 01/11/2018	9.94	Put	Bond Future	1	11,500,000	0.00 Member	Sell
12:42:43	R209	On 01/11/2018	9.97	Put	Bond Future	1	25,500,000	0.00 Member	Sell
12:42:43	R209	On 01/11/2018	9.97	Put	Bond Future	1	14,000,000	0.00 Member	Buy
13:01:55	R209	On 01/11/2018	9.94	Put	Bond Future	1	14,000,000	0.00 Client	Sell
13:01:55	R209	On 01/11/2018	9.94	Put	Bond Future	1	14,000,000	0.00 Member	Buy
13:01:55	R209	On 01/11/2018	9.94	Put	Bond Future	1	14,000,000	0.00 Member	Sell
13:02:21	R209	On 01/11/2018	9.94	Put	Bond Future	1	11,500,000	0.00 Member	Buy
13:02:21	R209	On 01/11/2018	9.94	Put	Bond Future	1	11,500,000	0.00 Client	Sell
13:03:32	R209	On 01/11/2018	9.97	Put	Bond Future	1	11,500,000	0.00 Client	Buy
13:03:32	R209	On 01/11/2018	9.97	Put	Bond Future	1	14,000,000	0.00 Member	Sell
13:03:32	R209	On 01/11/2018	9.97	Put	Bond Future	1	11,500,000	0.00 Member	Sell
13:03:32	R209	On 01/11/2018	9.97	Put	Bond Future	1	11,500,000	0.00 Member	Buy
13:03:32	R209	On 01/11/2018	9.97	Put	Bond Future	1	14,000,000	0.00 Client	Buy
17:34:16	R209	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Sell
17:34:16	R209	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Buy
17:34:16	R209	On 03/05/2018			Bond Future	1	43,000,000	0.00 Client	Buy
17:34:16	R209	On 03/05/2018			Bond Future	1	43,000,000	0.00 Member	Buy
17:34:16	R209	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:34:16	R209	On 03/05/2018			Bond Future	1	51,000,000	0.00 Client	Buy
17:34:16	R209	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Buy
17:34:16	R209	On 03/05/2018			Bond Future	1	43,000,000	0.00 Member	Sell
Total for R209 Bond Future						28	698,000,000	0.00	
14:49:26	R213	On 03/05/2018			Bond Future	1	80,400,000	0.00 Member	Sell
14:49:26	R213	On 03/05/2018			Bond Future	1	80,400,000	0.00 Member	Buy
15:50:27	R213	On 03/05/2018			Bond Future	1	80,400,000	0.00 Member	Sell
15:50:27	R213	On 03/05/2018			Bond Future	1	80,400,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				4	321,600,000		0.00
	Grand Total for all Instruments				153	14,327,040,000		0.00