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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:13:56	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Buy
17:13:56	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Sell
Total for ALBI Index Future					2	20,000	0.00	
10:03:21	GOVI	On 02/08/2018		GOVI	1	20,000	0.00 Client	Buy
10:03:21	GOVI	On 02/08/2018		GOVI	1	20,000	0.00 Client	Sell
16:54:42	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Sell
16:54:42	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Buy
17:25:05	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Buy
17:25:05	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Sell
17:27:35	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Sell
17:27:35	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						8	100,000	0.00	
16:43:40	IGOV	On 01/11/2018			Index Future	1	70,000	0.00 Client	Buy
16:43:40	IGOV	On 01/11/2018			Index Future	1	70,000	0.00 Member	Sell
16:45:35	IGOV	On 01/11/2018			Index Future	1	70,000	0.00 Member	Buy
16:45:35	IGOV	On 01/11/2018			Index Future	1	70,000	0.00 Client	Sell
17:13:51	IGOV	On 02/08/2018			Index Future	1	80,000	0.00 Member	Buy
17:13:51	IGOV	On 02/08/2018			Index Future	1	80,000	0.00 Member	Sell
Total for IGOV Index Future						6	440,000	0.00	
12:21:56	R186	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Buy
12:21:56	R186	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Sell
12:37:06	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
12:37:06	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
13:00:04	R186	On 02/08/2018			Bond Future	1	41,500,000	0.00 Member	Sell
13:00:04	R186	On 02/08/2018			Bond Future	1	19,200,000	0.00 Member	Buy
13:02:16	R186	On 02/08/2018			Bond Future	1	17,600,000	0.00 Member	Buy
13:02:16	R186	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Buy
13:02:16	R186	On 02/08/2018			Bond Future	1	7,400,000	0.00 Client	Sell
13:02:16	R186	On 02/08/2018			Bond Future	1	17,600,000	0.00 Client	Sell
13:02:16	R186	On 02/08/2018			Bond Future	1	17,600,000	0.00 Member	Sell
13:18:33	R186	On 02/08/2018			Bond Future	1	21,300,000	0.00 Member	Sell
13:18:33	R186	On 02/08/2018	8.50	Call	Bond Future	1	71,100,000	0.00 Member	Buy
13:18:33	R186	On 02/08/2018	8.50	Call	Bond Future	1	250,000,000	0.00 Member	Sell
13:18:33	R186	On 02/08/2018			Bond Future	1	75,000,000	0.00 Member	Buy
13:29:00	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
13:29:00	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Sell
14:16:36	R186	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Buy
14:16:36	R186	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
15:12:43	R186	On 02/08/2018			Bond Future	1	250,000,000	0.00 Member	Sell
15:12:43	R186	On 02/08/2018			Bond Future	1	250,000,000	0.00 Member	Buy
15:21:09	R186	On 02/08/2018			Bond Future	1	235,000,000	0.00 Member	Buy
15:21:09	R186	On 02/08/2018			Bond Future	1	250,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:33:18	R186	On 02/08/2018			Bond Future	1	235,000,000	0.00 Client	Buy
15:33:18	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Buy
15:33:18	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
15:33:18	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
15:33:18	R186	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Buy
15:33:18	R186	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Sell
15:33:18	R186	On 02/08/2018			Bond Future	1	235,000,000	0.00 Member	Sell
15:33:18	R186	On 02/08/2018			Bond Future	1	8,000,000	0.00 Client	Buy
16:11:31	R186	On 02/08/2018			Bond Future	1	11,900,000	0.00 Member	Sell
16:11:31	R186	On 02/08/2018			Bond Future	1	35,000,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	19,200,000	0.00 Member	Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	8,700,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	2,700,000	0.00 Client	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	19,200,000	0.00 Client	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	2,100,000	0.00 Client	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	8,700,000	0.00 Client	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	3,600,000	0.00 Client	Buy
16:19:36	R186	On 02/08/2018			Bond Future	1	8,700,000	0.00 Member	Sell
16:19:36	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Buy
16:43:25	R186	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Sell
16:43:25	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:56:23	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy
16:56:23	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
16:56:23	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Client	Buy
16:56:23	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Sell
16:56:23	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:06:38	R186	On 02/08/2018			Bond Future	1	41,300,000	0.00 Member	Buy
17:06:38	R186	On 02/08/2018			Bond Future	1	4,300,000	0.00 Client	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Buy
17:06:38	R186	On 02/08/2018			Bond Future	1	21,300,000	0.00 Member	Buy
17:06:38	R186	On 02/08/2018			Bond Future	1	21,300,000	0.00 Client	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	41,300,000	0.00 Client	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	2,700,000	0.00 Client	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	3,400,000	0.00 Client	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Buy
17:06:38	R186	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Buy
17:06:38	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
17:06:38	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:06:38	R186	On 02/08/2018			Bond Future	1	41,300,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	11,500,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	8,900,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	8,900,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	137,500,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	14,300,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	6,700,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	6,700,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	137,500,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	71,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	137,500,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	14,300,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	14,300,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	71,100,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	8,900,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	6,700,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	11,500,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018	8.50	Call	Bond Future	1	11,500,000	0.00 Client	Buy
17:08:19	R186	On 02/08/2018			Bond Future	1	75,000,000	0.00 Member	Sell
17:08:19	R186	On 02/08/2018			Bond Future	1	75,000,000	0.00 Member	Buy
17:36:25	R186	On 02/08/2018			Bond Future	1	9,000,000	0.00 Client	Sell
17:36:25	R186	On 02/08/2018			Bond Future	1	9,000,000	0.00 Member	Sell
17:36:25	R186	On 02/08/2018			Bond Future	1	9,000,000	0.00 Member	Buy
17:36:26	R186	On 02/08/2018			Bond Future	1	11,900,000	0.00 Client	Sell
17:36:26	R186	On 02/08/2018			Bond Future	1	14,100,000	0.00 Member	Sell
17:36:26	R186	On 02/08/2018			Bond Future	1	11,900,000	0.00 Member	Buy
17:36:26	R186	On 02/08/2018			Bond Future	1	14,100,000	0.00 Member	Buy
17:36:26	R186	On 02/08/2018			Bond Future	1	14,100,000	0.00 Client	Sell
Total for R186 Bond Future						113	3,427,600,000	0.00	
16:05:06	R2023	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Sell
16:05:06	R2023	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Buy
17:05:21	R2023	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Buy
17:05:21	R2023	On 02/08/2018			Bond Future	1	5,100,000	0.00 Client	Sell
Total for R2023 Bond Future						4	20,400,000	0.00	
12:37:06	R2030	On 02/08/2018			Bond Future	1	18,600,000	0.00 Member	Sell
12:37:06	R2030	On 02/08/2018			Bond Future	1	7,300,000	0.00 Member	Buy
13:25:12	R2030	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Buy
13:25:12	R2030	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Sell
13:25:12	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
13:25:12	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
13:25:12	R2030	On 02/08/2018			Bond Future	1	7,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:25:12	R2030	On 02/08/2018			Bond Future	1	1,200,000	0.00 Client	Buy
13:25:12	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
13:25:12	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
13:25:12	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
13:25:12	R2030	On 02/08/2018			Bond Future	1	7,300,000	0.00 Member	Sell
13:25:12	R2030	On 02/08/2018			Bond Future	1	8,400,000	0.00 Client	Buy
13:25:12	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
13:25:12	R2030	On 02/08/2018			Bond Future	1	8,400,000	0.00 Member	Sell
13:25:12	R2030	On 02/08/2018			Bond Future	1	8,400,000	0.00 Member	Buy
Total for R2030 Bond Future						16	74,400,000	0.00	
10:04:11	R2044	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
10:04:11	R2044	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
10:49:28	R2044	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
10:49:28	R2044	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Sell
16:05:06	R2044	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Buy
16:05:06	R2044	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Sell
17:04:55	R2044	On 02/08/2018			Bond Future	1	5,500,000	0.00 Client	Buy
17:04:55	R2044	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Sell
Total for R2044 Bond Future						8	24,400,000	0.00	
16:11:31	R2048	On 02/08/2018			Bond Future	1	14,100,000	0.00 Member	Buy
16:11:31	R2048	On 02/08/2018			Bond Future	1	41,300,000	0.00 Member	Sell
17:37:37	R2048	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Sell
17:37:37	R2048	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Buy
17:37:37	R2048	On 02/08/2018			Bond Future	1	16,600,000	0.00 Member	Buy
17:37:37	R2048	On 02/08/2018			Bond Future	1	10,600,000	0.00 Client	Buy
17:37:37	R2048	On 02/08/2018			Bond Future	1	16,600,000	0.00 Client	Buy
17:37:37	R2048	On 02/08/2018			Bond Future	1	14,100,000	0.00 Client	Buy
17:37:37	R2048	On 02/08/2018			Bond Future	1	16,600,000	0.00 Member	Sell
17:37:37	R2048	On 02/08/2018			Bond Future	1	14,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						10	165,200,000	0.00	
16:43:25	R208	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
16:43:25	R208	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:55:35	R208	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
16:55:35	R208	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R208 Bond Future						4	12,000,000	0.00	
15:03:39	R209	On 02/08/2018			Bond Future	1	1,309,900,000	0.00 Member	Sell
15:03:39	R209	On 02/08/2018			Bond Future	1	11,500,000	0.00 Member	Buy
15:35:19	R209	On 02/08/2018			Bond Future	1	11,500,000	0.00 Client	Buy
15:35:19	R209	On 02/08/2018			Bond Future	1	393,600,000	0.00 Client	Buy
15:35:19	R209	On 02/08/2018			Bond Future	1	224,800,000	0.00 Member	Sell
15:35:19	R209	On 02/08/2018			Bond Future	1	17,900,000	0.00 Client	Buy
15:35:19	R209	On 02/08/2018			Bond Future	1	662,100,000	0.00 Member	Sell
15:35:19	R209	On 02/08/2018			Bond Future	1	393,600,000	0.00 Member	Buy
15:35:19	R209	On 02/08/2018			Bond Future	1	224,800,000	0.00 Member	Buy
15:35:19	R209	On 02/08/2018			Bond Future	1	662,100,000	0.00 Member	Buy
15:35:19	R209	On 02/08/2018			Bond Future	1	17,900,000	0.00 Member	Sell
15:35:19	R209	On 02/08/2018			Bond Future	1	17,900,000	0.00 Member	Buy
15:35:19	R209	On 02/08/2018			Bond Future	1	11,500,000	0.00 Member	Sell
15:35:19	R209	On 02/08/2018			Bond Future	1	224,800,000	0.00 Client	Buy
15:35:19	R209	On 02/08/2018			Bond Future	1	393,600,000	0.00 Member	Sell
15:35:19	R209	On 02/08/2018			Bond Future	1	662,100,000	0.00 Client	Buy
16:06:47	R209	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
16:06:47	R209	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Buy
16:25:25	R209	On 02/08/2018			Bond Future	1	5,800,000	0.00 Member	Buy
16:25:25	R209	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
17:31:37	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:31:37	R209	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Buy
17:31:37	R209	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
17:31:37	R209	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
17:31:37	R209	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:31:37	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:31:37	R209	On 02/08/2018			Bond Future	1	14,600,000	0.00 Client	Buy
17:31:37	R209	On 02/08/2018			Bond Future	1	14,600,000	0.00 Member	Sell
17:31:37	R209	On 02/08/2018			Bond Future	1	14,600,000	0.00 Member	Buy
17:31:37	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
17:31:37	R209	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Buy
17:31:37	R209	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Buy
17:32:25	R209	On 02/08/2018			Bond Future	1	5,800,000	0.00 Client	Buy
17:32:25	R209	On 02/08/2018			Bond Future	1	5,800,000	0.00 Member	Sell
Total for R209 Bond Future						34	5,389,600,000	0.00	
12:54:49	R212	On 02/08/2018			Bond Future	1	60,000,000	0.00 Client	Sell
12:54:49	R212	On 02/08/2018			Bond Future	1	60,000,000	0.00 Client	Buy
Total for R212 Bond Future						2	120,000,000	0.00	
Grand Total for all Instruments						207	9,234,160,000	0.00	