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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:21:35	ES33	On 02/08/2018		Bond Future	1	746,600,000	0.00 Member	Buy
15:21:35	ES33	On 01/11/2018		Bond Future	1	746,600,000	0.00 Member	Sell
15:21:35	ES33	On 01/11/2018		Bond Future	1	11,100,000	0.00 Member	Buy
15:21:35	ES33	On 02/08/2018		Bond Future	1	11,100,000	0.00 Member	Sell
16:51:38	ES33	On 02/08/2018		Bond Future	1	134,000,000	0.00 Member	Buy
16:51:38	ES33	On 02/08/2018		Bond Future	1	279,400,000	0.00 Member	Buy
16:51:38	ES33	On 02/08/2018		Bond Future	1	313,500,000	0.00 Client	Sell
16:51:38	ES33	On 02/08/2018		Bond Future	1	8,600,000	0.00 Member	Buy
16:51:38	ES33	On 02/08/2018		Bond Future	1	8,600,000	0.00 Member	Sell
16:51:38	ES33	On 02/08/2018		Bond Future	1	313,500,000	0.00 Member	Buy
16:51:38	ES33	On 02/08/2018		Bond Future	1	11,100,000	0.00 Client	Sell
16:51:38	ES33	On 02/08/2018		Bond Future	1	279,400,000	0.00 Client	Sell
16:51:38	ES33	On 02/08/2018		Bond Future	1	134,000,000	0.00 Member	Sell
16:51:38	ES33	On 02/08/2018		Bond Future	1	279,400,000	0.00 Member	Sell
16:51:38	ES33	On 02/08/2018		Bond Future	1	313,500,000	0.00 Member	Sell
16:51:38	ES33	On 02/08/2018		Bond Future	1	11,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:51:38	ES33	On 02/08/2018			Bond Future	1	8,600,000	0.00 Client	Sell
16:51:38	ES33	On 02/08/2018			Bond Future	1	134,000,000	0.00 Client	Sell
17:01:51	ES33	On 01/11/2018			Bond Future	1	134,000,000	0.00 Member	Buy
17:01:51	ES33	On 01/11/2018			Bond Future	1	279,400,000	0.00 Member	Buy
17:01:51	ES33	On 01/11/2018			Bond Future	1	134,000,000	0.00 Client	Buy
17:01:51	ES33	On 01/11/2018			Bond Future	1	279,400,000	0.00 Client	Buy
17:01:51	ES33	On 01/11/2018			Bond Future	1	11,100,000	0.00 Client	Buy
17:01:51	ES33	On 01/11/2018			Bond Future	1	134,000,000	0.00 Member	Sell
17:01:51	ES33	On 01/11/2018			Bond Future	1	279,400,000	0.00 Member	Sell
17:01:51	ES33	On 01/11/2018			Bond Future	1	313,500,000	0.00 Member	Sell
17:01:51	ES33	On 01/11/2018			Bond Future	1	313,500,000	0.00 Client	Buy
17:01:51	ES33	On 01/11/2018			Bond Future	1	8,600,000	0.00 Member	Buy
17:01:51	ES33	On 01/11/2018			Bond Future	1	313,500,000	0.00 Member	Buy
17:01:51	ES33	On 01/11/2018			Bond Future	1	11,100,000	0.00 Member	Sell
17:01:51	ES33	On 01/11/2018			Bond Future	1	8,600,000	0.00 Member	Sell
17:01:51	ES33	On 01/11/2018			Bond Future	1	8,600,000	0.00 Client	Buy
Total for ES33 Bond Future						32	5,972,800,000	0.00	
12:16:00	GOVI	On 02/08/2018			GOVI	1	10,000	0.00 Client	Buy
12:16:00	GOVI	On 02/08/2018			GOVI	1	10,000	0.00 Member	Sell
12:20:15	GOVI	On 02/08/2018			GOVI	1	10,000	0.00 Member	Buy
12:20:15	GOVI	On 02/08/2018			GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI						4	40,000	0.00	
15:05:54	I2029	On 02/08/2018			Bond Future	1	137,000,000	0.00 Member	Buy
15:05:54	I2029	On 01/11/2018			Bond Future	1	137,000,000	0.00 Member	Sell
15:05:54	I2029	On 01/11/2018			Bond Future	1	107,000,000	0.00 Member	Buy
15:05:54	I2029	On 02/08/2018			Bond Future	1	107,000,000	0.00 Member	Sell
15:14:11	I2029	On 02/08/2018			Bond Future	1	30,000,000	0.00 Client	Sell
15:14:11	I2029	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Sell
15:14:11	I2029	On 02/08/2018			Bond Future	1	107,000,000	0.00 Member	Buy
15:14:11	I2029	On 02/08/2018			Bond Future	1	107,000,000	0.00 Client	Sell
15:14:11	I2029	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:14:55	I2029	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Sell
15:14:55	I2029	On 01/11/2018			Bond Future	1	107,000,000	0.00 Client	Buy
15:14:55	I2029	On 01/11/2018			Bond Future	1	107,000,000	0.00 Member	Sell
15:14:55	I2029	On 01/11/2018			Bond Future	1	30,000,000	0.00 Client	Buy
15:14:55	I2029	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Buy
Total for I2029 Bond Future						14	1,096,000,000	0.00	
15:05:54	I2038	On 01/11/2018			Bond Future	1	315,400,000	0.00 Member	Sell
15:05:54	I2038	On 02/08/2018			Bond Future	1	315,400,000	0.00 Member	Buy
15:05:54	I2038	On 02/08/2018			Bond Future	1	145,400,000	0.00 Member	Sell
15:05:54	I2038	On 01/11/2018			Bond Future	1	145,400,000	0.00 Member	Buy
15:12:10	I2038	On 01/11/2018			Bond Future	1	27,400,000	0.00 Member	Sell
15:12:10	I2038	On 01/11/2018			Bond Future	1	27,400,000	0.00 Member	Buy
15:30:27	I2038	On 02/08/2018			Bond Future	1	170,000,000	0.00 Member	Buy
15:30:27	I2038	On 02/08/2018			Bond Future	1	145,400,000	0.00 Member	Buy
15:30:27	I2038	On 02/08/2018			Bond Future	1	145,400,000	0.00 Client	Sell
15:30:27	I2038	On 02/08/2018			Bond Future	1	170,000,000	0.00 Member	Sell
15:30:27	I2038	On 02/08/2018			Bond Future	1	170,000,000	0.00 Client	Sell
15:31:20	I2038	On 01/11/2018			Bond Future	1	170,000,000	0.00 Client	Buy
15:31:20	I2038	On 01/11/2018			Bond Future	1	170,000,000	0.00 Member	Sell
15:31:20	I2038	On 01/11/2018			Bond Future	1	145,400,000	0.00 Member	Sell
15:31:20	I2038	On 01/11/2018			Bond Future	1	170,000,000	0.00 Member	Buy
15:31:20	I2038	On 01/11/2018			Bond Future	1	145,400,000	0.00 Client	Buy
15:50:50	I2038	On 01/11/2018			Bond Future	1	27,400,000	0.00 Client	Buy
15:50:50	I2038	On 01/11/2018			Bond Future	1	27,400,000	0.00 Member	Sell
Total for I2038 Bond Future						18	2,632,800,000	0.00	
15:05:54	I2046	On 02/08/2018			Bond Future	1	270,000,000	0.00 Member	Buy
15:05:54	I2046	On 01/11/2018			Bond Future	1	270,000,000	0.00 Member	Sell
15:05:54	I2046	On 01/11/2018			Bond Future	1	270,000,000	0.00 Member	Buy
15:05:54	I2046	On 02/08/2018			Bond Future	1	270,000,000	0.00 Member	Sell
15:34:13	I2046	On 02/08/2018			Bond Future	1	270,000,000	0.00 Member	Buy
15:34:13	I2046	On 02/08/2018			Bond Future	1	270,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:34:29	I2046	On 01/11/2018			Bond Future	1	270,000,000	0.00 Client	Buy
15:34:29	I2046	On 01/11/2018			Bond Future	1	270,000,000	0.00 Member	Sell
Total for I2046 Bond Future						8	2,160,000,000	0.00	
15:05:54	I2050	On 01/11/2018			Bond Future	1	262,500,000	0.00 Member	Sell
15:05:54	I2050	On 02/08/2018			Bond Future	1	262,500,000	0.00 Member	Buy
15:05:54	I2050	On 02/08/2018			Bond Future	1	262,500,000	0.00 Member	Sell
15:05:54	I2050	On 01/11/2018			Bond Future	1	262,500,000	0.00 Member	Buy
15:35:12	I2050	On 02/08/2018			Bond Future	1	262,500,000	0.00 Member	Buy
15:35:12	I2050	On 02/08/2018			Bond Future	1	262,500,000	0.00 Client	Sell
15:35:25	I2050	On 01/11/2018			Bond Future	1	262,500,000	0.00 Client	Buy
15:35:25	I2050	On 01/11/2018			Bond Future	1	262,500,000	0.00 Member	Sell
Total for I2050 Bond Future						8	2,100,000,000	0.00	
12:24:47	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:24:47	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Buy
15:13:07	R186	On 02/08/2018			Bond Future	1	350,000,000	0.00 Member	Sell
15:13:07	R186	On 02/08/2018			Bond Future	1	350,000,000	0.00 Member	Buy
15:22:13	R186	On 02/08/2018			Bond Future	1	13,800,000	0.00 Member	Buy
15:22:13	R186	On 02/08/2018			Bond Future	1	350,000,000	0.00 Member	Sell
17:05:45	R186	On 02/08/2018			Bond Future	1	45,600,000	0.00 Client	Buy
17:05:45	R186	On 02/08/2018			Bond Future	1	45,600,000	0.00 Member	Buy
17:05:45	R186	On 02/08/2018			Bond Future	1	290,600,000	0.00 Member	Sell
17:05:45	R186	On 02/08/2018			Bond Future	1	13,800,000	0.00 Member	Sell
17:05:45	R186	On 02/08/2018			Bond Future	1	45,600,000	0.00 Member	Sell
17:05:45	R186	On 02/08/2018			Bond Future	1	13,800,000	0.00 Client	Buy
17:05:45	R186	On 02/08/2018			Bond Future	1	290,600,000	0.00 Client	Buy
17:05:45	R186	On 02/08/2018			Bond Future	1	290,600,000	0.00 Member	Buy
Total for R186 Bond Future						14	2,120,000,000	0.00	
15:05:54	R197	On 02/08/2018			Bond Future	1	140,000,000	0.00 Member	Sell
15:05:54	R197	On 01/11/2018			Bond Future	1	140,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:05:54	R197	On 01/11/2018			Bond Future	1	140,000,000	0.00 Member	Sell
15:05:54	R197	On 02/08/2018			Bond Future	1	140,000,000	0.00 Member	Buy
15:38:26	R197	On 02/08/2018			Bond Future	1	140,000,000	0.00 Client	Buy
15:38:26	R197	On 02/08/2018			Bond Future	1	140,000,000	0.00 Member	Sell
15:38:47	R197	On 01/11/2018			Bond Future	1	140,000,000	0.00 Member	Buy
15:38:47	R197	On 01/11/2018			Bond Future	1	140,000,000	0.00 Client	Sell
Total for R197 Bond Future						8	1,120,000,000	0.00	
15:05:54	R202	On 01/11/2018			Bond Future	1	170,800,000	0.00 Member	Sell
15:05:54	R202	On 02/08/2018			Bond Future	1	170,800,000	0.00 Member	Buy
15:05:54	R202	On 02/08/2018			Bond Future	1	22,300,000	0.00 Member	Sell
15:05:54	R202	On 01/11/2018			Bond Future	1	22,300,000	0.00 Member	Buy
15:12:10	R202	On 01/11/2018			Bond Future	1	33,900,000	0.00 Member	Sell
15:12:10	R202	On 01/11/2018			Bond Future	1	31,900,000	0.00 Member	Buy
15:40:59	R202	On 02/08/2018			Bond Future	1	133,500,000	0.00 Member	Buy
15:40:59	R202	On 02/08/2018			Bond Future	1	133,500,000	0.00 Member	Sell
15:40:59	R202	On 02/08/2018			Bond Future	1	133,500,000	0.00 Client	Sell
15:41:00	R202	On 02/08/2018			Bond Future	1	15,000,000	0.00 Client	Sell
15:41:00	R202	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Sell
15:41:00	R202	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Buy
15:41:00	R202	On 02/08/2018			Bond Future	1	22,300,000	0.00 Member	Buy
15:41:00	R202	On 02/08/2018			Bond Future	1	22,300,000	0.00 Client	Sell
15:42:11	R202	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Sell
15:42:11	R202	On 01/11/2018			Bond Future	1	133,500,000	0.00 Member	Buy
15:42:11	R202	On 01/11/2018			Bond Future	1	15,000,000	0.00 Client	Buy
15:42:11	R202	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Buy
15:42:11	R202	On 01/11/2018			Bond Future	1	22,300,000	0.00 Client	Buy
15:42:11	R202	On 01/11/2018			Bond Future	1	133,500,000	0.00 Member	Sell
15:42:11	R202	On 01/11/2018			Bond Future	1	22,300,000	0.00 Member	Sell
15:42:11	R202	On 01/11/2018			Bond Future	1	133,500,000	0.00 Client	Buy
15:54:46	R202	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Buy
15:54:46	R202	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
15:54:46	R202	On 01/11/2018			Bond Future	1	31,900,000	0.00 Member	Sell
15:54:46	R202	On 01/11/2018			Bond Future	1	31,900,000	0.00 Client	Buy
15:54:46	R202	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						27	1,502,000,000	0.00	
14:34:06	R2023	On 02/08/2018			Bond Future	1	125,700,000	0.00 Member	Buy
14:34:06	R2023	On 01/11/2018			Bond Future	1	125,700,000	0.00 Member	Sell
14:34:06	R2023	On 01/11/2018			Bond Future	1	125,700,000	0.00 Member	Buy
14:34:06	R2023	On 02/08/2018			Bond Future	1	125,700,000	0.00 Member	Sell
14:46:45	R2023	On 02/08/2018			Bond Future	1	125,700,000	0.00 Member	Buy
14:46:45	R2023	On 02/08/2018			Bond Future	1	125,700,000	0.00 Client	Sell
14:48:07	R2023	On 01/11/2018			Bond Future	1	125,700,000	0.00 Client	Buy
14:48:07	R2023	On 01/11/2018			Bond Future	1	125,700,000	0.00 Member	Sell
Total for R2023 Bond Future						8	1,005,600,000	0.00	
17:07:40	R209	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Sell
17:07:40	R209	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Buy
17:21:30	R209	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Buy
17:21:30	R209	On 02/08/2018			Bond Future	1	10,200,000	0.00 Client	Sell
Total for R209 Bond Future						4	40,800,000	0.00	
15:05:54	R210	On 02/08/2018			Bond Future	1	69,900,000	0.00 Member	Buy
15:05:54	R210	On 01/11/2018			Bond Future	1	69,900,000	0.00 Member	Sell
15:05:54	R210	On 01/11/2018			Bond Future	1	57,100,000	0.00 Member	Buy
15:05:54	R210	On 02/08/2018			Bond Future	1	57,100,000	0.00 Member	Sell
15:47:59	R210	On 02/08/2018			Bond Future	1	57,100,000	0.00 Member	Buy
15:47:59	R210	On 02/08/2018			Bond Future	1	12,800,000	0.00 Member	Buy
15:47:59	R210	On 02/08/2018			Bond Future	1	12,800,000	0.00 Client	Sell
15:47:59	R210	On 02/08/2018			Bond Future	1	12,800,000	0.00 Member	Sell
15:47:59	R210	On 02/08/2018			Bond Future	1	57,100,000	0.00 Client	Sell
15:48:47	R210	On 01/11/2018			Bond Future	1	12,800,000	0.00 Member	Sell
15:48:47	R210	On 01/11/2018			Bond Future	1	12,800,000	0.00 Client	Buy
15:48:47	R210	On 01/11/2018			Bond Future	1	12,800,000	0.00 Member	Buy
15:48:47	R210	On 01/11/2018			Bond Future	1	57,100,000	0.00 Member	Sell
15:48:47	R210	On 01/11/2018			Bond Future	1	57,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R210 Bond Future						14	559,200,000	0.00	
15:05:54	R212	On 01/11/2018			Bond Future	1	152,600,000	0.00 Member	Buy
15:05:54	R212	On 02/08/2018			Bond Future	1	152,600,000	0.00 Member	Sell
15:05:54	R212	On 02/08/2018			Bond Future	1	152,600,000	0.00 Member	Buy
15:05:54	R212	On 01/11/2018			Bond Future	1	152,600,000	0.00 Member	Sell
15:46:29	R212	On 02/08/2018			Bond Future	1	152,600,000	0.00 Member	Sell
15:46:29	R212	On 02/08/2018			Bond Future	1	152,600,000	0.00 Client	Buy
15:47:01	R212	On 01/11/2018			Bond Future	1	152,600,000	0.00 Client	Sell
15:47:01	R212	On 01/11/2018			Bond Future	1	152,600,000	0.00 Member	Buy
Total for R212 Bond Future						8	1,220,800,000	0.00	
Grand Total for all Instruments						167	21,530,040,000	0.00	