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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:40:27	ALBI	On 02/08/2018		Index Future	1	50,000	0.00 Member	Buy
10:40:27	ALBI	On 02/08/2018		Index Future	1	50,000	0.00 Member	Sell
10:43:20	ALBI	On 02/08/2018		Index Future	1	50,000	0.00 Member	Sell
10:43:20	ALBI	On 02/08/2018		Index Future	1	50,000	0.00 Client	Buy
Total for ALBI Index Future					4	200,000	0.00	
16:54:42	IGOV	On 02/08/2018		Index Future	1	80,000	0.00 Client	Buy
16:54:42	IGOV	On 02/08/2018		Index Future	1	80,000	0.00 Member	Sell
17:25:48	IGOV	On 02/08/2018		Index Future	1	80,000	0.00 Member	Buy
17:25:48	IGOV	On 02/08/2018		Index Future	1	80,000	0.00 Client	Sell
Total for IGOV Index Future					4	320,000	0.00	
13:46:00	R186	On 02/08/2018		Bond Future	1	76,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:46:00	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	9,000,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	8,700,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	9,000,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	46,500,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	46,500,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	46,500,000	0.00 Member	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	9,000,000	0.00 Member	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	8,700,000	0.00 Member	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	8,700,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
14:06:31	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
14:06:31	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:36:26	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Sell
16:36:26	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Buy
16:55:29	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Buy
16:55:29	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						35	316,400,000	0.00	
10:11:49	R2030	On 02/08/2018			Bond Future	1	31,000,000	0.00 Member	Sell
10:11:49	R2030	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
16:25:49	R2030	On 02/08/2018			Bond Future	1	20,000,000	0.00 Client	Buy
16:25:49	R2030	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:25:49	R2030	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Sell
16:25:49	R2030	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Buy
16:25:49	R2030	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:25:49	R2030	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:25:50	R2030	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
16:25:50	R2030	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2030 Bond Future						10	124,000,000	0.00	
8:51:52	R2032	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
8:51:52	R2032	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
10:11:49	R2032	On 02/08/2018			Bond Future	1	8,300,000	0.00 Member	Sell
10:11:49	R2032	On 02/08/2018			Bond Future	1	7,300,000	0.00 Member	Buy
16:24:36	R2032	On 02/08/2018			Bond Future	1	7,300,000	0.00 Member	Sell
16:24:36	R2032	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:24:36	R2032	On 02/08/2018			Bond Future	1	7,300,000	0.00 Client	Buy
16:24:36	R2032	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:24:36	R2032	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:34:30	R2032	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:34:30	R2032	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R2032 Bond Future						11	39,600,000	0.00	
10:11:49	R2037	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
10:11:49	R2037	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:26:34	R2037	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy
16:26:34	R2037	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:26:34	R2037	On 02/08/2018			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
16:26:34	R2037	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:26:34	R2037	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2037 Bond Future						7	28,000,000	0.00	
8:51:52	R2044	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
8:51:52	R2044	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:34:05	R2044	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
17:34:05	R2044	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
Total for R2044 Bond Future						4	3,200,000	0.00	
13:12:20	R2048	On 02/08/2018			Bond Future	1	50,000,000	0.00 Member	Sell
13:12:20	R2048	On 02/08/2018			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	100,000,000	0.00	
8:51:52	R207	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
8:51:52	R207	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:33:25	R207	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:33:25	R207	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Sell
Total for R207 Bond Future						4	2,800,000	0.00	
10:43:36	R208	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Sell
10:43:36	R208	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Buy
16:28:16	R208	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Sell
16:28:16	R208	On 02/08/2018			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R208 Bond Future						4	120,000,000	0.00	
12:06:21	R209	On 02/08/2018			Bond Future	1	8,700,000	0.00 Member	Sell
12:06:21	R209	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
16:06:44	R209	On 02/08/2018			Bond Future	1	70,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:44	R209	On 02/08/2018			Bond Future	1	6,600,000	0.00 Member	Buy
16:19:41	R209	On 02/08/2018			Bond Future	1	47,700,000	0.00 Member	Buy
16:19:41	R209	On 02/08/2018			Bond Future	1	15,700,000	0.00 Member	Buy
16:20:13	R209	On 02/08/2018			Bond Future	1	6,600,000	0.00 Member	Sell
16:20:13	R209	On 02/08/2018			Bond Future	1	6,600,000	0.00 Client	Buy
16:20:27	R209	On 02/08/2018			Bond Future	1	47,700,000	0.00 Member	Sell
16:20:27	R209	On 02/08/2018			Bond Future	1	47,700,000	0.00 Client	Buy
16:20:37	R209	On 02/08/2018			Bond Future	1	15,700,000	0.00 Member	Sell
16:20:37	R209	On 02/08/2018			Bond Future	1	15,700,000	0.00 Client	Buy
17:07:59	R209	On 02/08/2018			Bond Future	1	778,500,000	0.00 Member	Sell
17:07:59	R209	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Buy
17:26:05	R209	On 02/08/2018			Bond Future	1	6,900,000	0.00 Member	Buy
17:26:05	R209	On 02/08/2018			Bond Future	1	10,600,000	0.00 Client	Buy
17:26:05	R209	On 02/08/2018			Bond Future	1	233,900,000	0.00 Client	Buy
17:26:05	R209	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Sell
17:26:05	R209	On 02/08/2018			Bond Future	1	6,900,000	0.00 Member	Sell
17:26:05	R209	On 02/08/2018			Bond Future	1	233,900,000	0.00 Member	Sell
17:26:05	R209	On 02/08/2018			Bond Future	1	133,600,000	0.00 Client	Buy
17:26:05	R209	On 02/08/2018			Bond Future	1	393,500,000	0.00 Client	Buy
17:26:05	R209	On 02/08/2018			Bond Future	1	133,600,000	0.00 Member	Sell
17:26:05	R209	On 02/08/2018			Bond Future	1	393,500,000	0.00 Member	Sell
17:26:05	R209	On 02/08/2018			Bond Future	1	6,900,000	0.00 Client	Buy
17:26:05	R209	On 02/08/2018			Bond Future	1	393,500,000	0.00 Member	Buy
17:26:05	R209	On 02/08/2018			Bond Future	1	133,600,000	0.00 Member	Buy
17:26:05	R209	On 02/08/2018			Bond Future	1	233,900,000	0.00 Member	Buy
17:27:11	R209	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
17:27:11	R209	On 02/08/2018			Bond Future	1	7,800,000	0.00 Client	Buy
17:27:11	R209	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Buy
17:27:11	R209	On 02/08/2018			Bond Future	1	7,800,000	0.00 Member	Buy
17:27:11	R209	On 02/08/2018			Bond Future	1	7,800,000	0.00 Member	Sell
17:29:59	R209	On 02/08/2018			Bond Future	1	182,700,000	0.00 Member	Sell
17:29:59	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Buy
17:38:50	R209	On 02/08/2018			Bond Future	1	92,300,000	0.00 Member	Buy
17:38:50	R209	On 02/08/2018			Bond Future	1	31,400,000	0.00 Member	Sell
17:38:50	R209	On 02/08/2018			Bond Future	1	31,400,000	0.00 Member	Buy
17:38:50	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:50	R209	On 02/08/2018			Bond Future	1	54,900,000	0.00 Member	Sell
17:38:50	R209	On 02/08/2018			Bond Future	1	54,900,000	0.00 Member	Buy
17:38:50	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:38:50	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:38:50	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Sell
17:38:50	R209	On 02/08/2018			Bond Future	1	92,300,000	0.00 Member	Sell
17:38:50	R209	On 02/08/2018			Bond Future	1	31,400,000	0.00 Client	Buy
17:38:50	R209	On 02/08/2018			Bond Future	1	54,900,000	0.00 Client	Buy
17:38:50	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Buy
17:38:50	R209	On 02/08/2018			Bond Future	1	92,300,000	0.00 Client	Buy
Total for R209 Bond Future						49	4,159,600,000	0.00	
10:11:49	R213	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Sell
10:11:49	R213	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:27:29	R213	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:27:29	R213	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:27:29	R213	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Sell
16:27:29	R213	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Buy
16:27:29	R213	On 02/08/2018			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R213 Bond Future						7	80,000,000	0.00	
Grand Total for all Instruments						141	4,974,120,000	0.00	