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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:45	ALBI	On 02/08/2018		Index Future	1	50,000	0.00 Client	Buy
16:58:45	ALBI	On 02/08/2018		Index Future	1	50,000	0.00 Member	Sell
17:55:17	ALBI	On 02/08/2018		Index Future	1	50,000	0.00 Member	Buy
17:55:17	ALBI	On 02/08/2018		Index Future	1	50,000	0.00 Client	Sell
Total for ALBI Index Future					4	200,000	0.00	
16:58:45	IGOV	On 02/08/2018		Index Future	1	100,000	0.00 Client	Buy
16:58:45	IGOV	On 02/08/2018		Index Future	1	100,000	0.00 Member	Sell
17:55:34	IGOV	On 02/08/2018		Index Future	1	100,000	0.00 Member	Buy
17:55:34	IGOV	On 02/08/2018		Index Future	1	100,000	0.00 Client	Sell
Total for IGOV Index Future					4	400,000	0.00	
8:45:54	R186	On 02/08/2018		Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:45:54	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
8:52:51	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
8:52:51	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
9:24:45	R186	On 02/08/2018			Bond Future	1	430,000,000	0.00 Member	Sell
9:26:06	R186	On 02/08/2018			Bond Future	1	430,000,000	0.00 Member	Buy
15:12:11	R186	On 02/08/2018			Bond Future	1	21,300,000	0.00 Member	Sell
15:12:11	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
15:26:29	R186	On 02/08/2018			Bond Future	1	14,200,000	0.00 Member	Buy
15:26:29	R186	On 02/08/2018			Bond Future	1	14,200,000	0.00 Member	Sell
15:26:29	R186	On 02/08/2018			Bond Future	1	6,500,000	0.00 Client	Buy
15:26:29	R186	On 02/08/2018			Bond Future	1	6,500,000	0.00 Member	Sell
15:26:29	R186	On 02/08/2018			Bond Future	1	6,500,000	0.00 Member	Buy
15:26:29	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
15:26:29	R186	On 02/08/2018			Bond Future	1	14,200,000	0.00 Client	Buy
15:26:29	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Buy
16:11:06	R186	On 02/08/2018			Bond Future	1	33,600,000	0.00 Member	Sell
16:11:06	R186	On 02/08/2018			Bond Future	1	33,600,000	0.00 Member	Buy
16:19:52	R186	On 02/08/2018			Bond Future	1	33,600,000	0.00 Member	Buy
16:19:52	R186	On 02/08/2018			Bond Future	1	33,600,000	0.00 Client	Sell
Total for R186 Bond Future						20	1,081,600,000	0.00	
13:23:08	R2023	On 02/08/2018			Bond Future	1	731,800,000	0.00 Member	Buy
13:27:16	R2023	On 02/08/2018			Bond Future	1	457,200,000	0.00 Member	Sell
13:43:04	R2023	On 02/08/2018			Bond Future	1	60,500,000	0.00 Member	Buy
13:43:04	R2023	On 02/08/2018			Bond Future	1	36,300,000	0.00 Member	Sell
13:43:04	R2023	On 02/08/2018			Bond Future	1	60,500,000	0.00 Client	Sell
13:43:04	R2023	On 02/08/2018			Bond Future	1	36,300,000	0.00 Client	Sell
13:43:04	R2023	On 02/08/2018			Bond Future	1	36,300,000	0.00 Member	Buy
13:43:04	R2023	On 02/08/2018			Bond Future	1	37,100,000	0.00 Client	Sell
13:43:04	R2023	On 02/08/2018			Bond Future	1	60,500,000	0.00 Member	Sell
13:43:04	R2023	On 02/08/2018			Bond Future	1	37,100,000	0.00 Member	Buy
13:43:04	R2023	On 02/08/2018			Bond Future	1	37,100,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	19,000,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	19,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	15,800,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	10,800,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	33,400,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	10,800,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	32,500,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	19,600,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	19,600,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	15,800,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	10,800,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	32,500,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	32,500,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	2,800,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	2,800,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	19,000,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	33,400,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	33,400,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	19,600,000	0.00 Client	Sell
13:43:05	R2023	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Buy
13:43:05	R2023	On 02/08/2018			Bond Future	1	15,800,000	0.00 Member	Buy
14:41:29	R2023	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
14:41:29	R2023	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
14:47:13	R2023	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
14:47:13	R2023	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2023 Bond Future						57	2,020,800,000	0.00	
9:44:45	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Client	Buy
9:44:45	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Sell
13:23:08	R2030	On 02/08/2018			Bond Future	1	816,000,000	0.00 Member	Sell
13:26:01	R2030	On 02/08/2018			Bond Future	1	510,100,000	0.00 Member	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	17,700,000	0.00 Member	Sell
13:44:43	R2030	On 02/08/2018			Bond Future	1	21,800,000	0.00 Member	Sell
13:44:43	R2030	On 02/08/2018			Bond Future	1	40,400,000	0.00 Member	Sell
13:44:43	R2030	On 02/08/2018			Bond Future	1	21,800,000	0.00 Member	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	21,200,000	0.00 Member	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	17,700,000	0.00 Member	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	67,400,000	0.00 Member	Sell
13:44:43	R2030	On 02/08/2018			Bond Future	1	67,400,000	0.00 Client	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	21,800,000	0.00 Client	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	21,200,000	0.00 Client	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	40,400,000	0.00 Member	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	37,300,000	0.00 Member	Sell
13:44:43	R2030	On 02/08/2018			Bond Future	1	37,300,000	0.00 Member	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	36,200,000	0.00 Member	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	67,400,000	0.00 Member	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	41,300,000	0.00 Member	Sell
13:44:43	R2030	On 02/08/2018			Bond Future	1	41,300,000	0.00 Member	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	17,700,000	0.00 Client	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	40,400,000	0.00 Client	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	21,200,000	0.00 Member	Sell
13:44:43	R2030	On 02/08/2018			Bond Future	1	36,200,000	0.00 Member	Sell
13:44:43	R2030	On 02/08/2018			Bond Future	1	36,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:44:43	R2030	On 02/08/2018			Bond Future	1	37,300,000	0.00 Client	Buy
13:44:43	R2030	On 02/08/2018			Bond Future	1	41,300,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	12,000,000	0.00 Member	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Sell
13:44:44	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
13:44:44	R2030	On 02/08/2018			Bond Future	1	12,000,000	0.00 Member	Sell
13:44:44	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
13:44:44	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
13:44:44	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Sell
13:44:44	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Sell
13:44:44	R2030	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
13:44:44	R2030	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	12,000,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	2,100,000	0.00 Client	Buy
13:44:44	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
Total for R2030 Bond Future						55	2,250,600,000	0.00	
11:36:55	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
11:36:55	R2044	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:41:27	R2044	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
11:41:27	R2044	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:41:27	R2044	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
11:41:27	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
11:41:27	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
Total for R2044 Bond Future						7	8,000,000	0.00	
15:12:11	R2048	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Sell
15:12:11	R2048	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
15:25:06	R2048	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Buy
15:25:06	R2048	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
15:25:06	R2048	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy
15:25:06	R2048	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
15:25:06	R2048	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
15:25:06	R2048	On 02/08/2018			Bond Future	1	6,300,000	0.00 Client	Buy
15:25:06	R2048	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
15:25:06	R2048	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Buy
15:25:06	R2048	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Sell
15:25:06	R2048	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
15:25:06	R2048	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
Total for R2048 Bond Future						13	37,200,000	0.00	
14:59:13	R207	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Sell
14:59:13	R207	On 02/08/2018			Bond Future	1	9,900,000	0.00 Member	Buy
16:42:16	R207	On 02/08/2018			Bond Future	1	5,100,000	0.00 Client	Sell
16:42:16	R207	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Sell
16:42:16	R207	On 02/08/2018			Bond Future	1	4,800,000	0.00 Client	Sell
16:42:16	R207	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Buy
16:42:16	R207	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Buy
Total for R207 Bond Future						7	39,600,000	0.00	
15:01:18	R208	On 02/08/2018			Bond Future	1	21,700,000	0.00 Member	Sell
15:01:18	R208	On 02/08/2018			Bond Future	1	21,700,000	0.00 Member	Buy
16:41:38	R208	On 02/08/2018			Bond Future	1	21,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:38	R208	On 02/08/2018			Bond Future	1	21,700,000	0.00 Client	Sell
Total for R208 Bond Future						4	86,800,000	0.00	
15:12:11	R209	On 02/08/2018			Bond Future	1	18,600,000	0.00 Member	Sell
15:12:11	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
15:25:55	R209	On 02/08/2018			Bond Future	1	15,200,000	0.00 Member	Buy
15:25:55	R209	On 02/08/2018			Bond Future	1	15,200,000	0.00 Client	Buy
15:25:55	R209	On 02/08/2018			Bond Future	1	15,200,000	0.00 Member	Sell
15:25:56	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
15:25:56	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
15:25:56	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
15:25:56	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
15:25:56	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
15:25:56	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
15:25:56	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Buy
15:25:56	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Buy
16:55:45	R209	On 02/08/2018			Bond Future	1	14,600,000	0.00 Member	Buy
16:55:45	R209	On 02/08/2018			Bond Future	1	14,600,000	0.00 Member	Sell
17:55:52	R209	On 02/08/2018			Bond Future	1	14,600,000	0.00 Member	Buy
17:55:52	R209	On 02/08/2018			Bond Future	1	14,600,000	0.00 Client	Sell
Total for R209 Bond Future						17	132,800,000	0.00	
14:57:25	R210	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
14:57:25	R210	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R210 Bond Future						2	4,000,000	0.00	
14:41:29	R213	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
14:41:29	R213	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:47:52	R213	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:47:52	R213	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				4	4,000,000		0.00
	Grand Total for all Instruments				194	5,666,000,000		0.00