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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:44:28	ALBI	On 01/02/2018		Index Future	1	20,000	0.00 Member	Buy
16:44:28	ALBI	On 01/02/2018		Index Future	1	20,000	0.00 Member	Sell
17:02:03	ALBI	On 01/02/2018		Index Future	1	20,000	0.00 Member	Sell
17:02:03	ALBI	On 01/02/2018		Index Future	1	20,000	0.00 Client	Buy
Total for ALBI Index Future					4	80,000	0.00	
11:19:48	GOVI	On 01/02/2018		GOVI	1	30,000	0.00 Client	Sell
11:19:48	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
13:04:25	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
13:04:25	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
13:04:25	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
13:04:25	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
13:04:25	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
13:04:25	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:04:25	GOVI	On 01/02/2018			GOVI	1	10,000	0.00 Client	Buy
13:04:25	GOVI	On 01/02/2018			GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI						10	120,000	0.00	
14:25:44	I2038	On 01/02/2018			Bond Future	1	9,200,000	0.00 Member	Sell
14:25:44	I2038	On 01/02/2018			Bond Future	1	9,200,000	0.00 Member	Buy
14:43:24	I2038	On 01/02/2018			Bond Future	1	9,200,000	0.00 Client	Buy
14:43:24	I2038	On 01/02/2018			Bond Future	1	9,200,000	0.00 Member	Sell
Total for I2038 Bond Future						4	36,800,000	0.00	
9:47:23	R186	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Buy
9:47:23	R186	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
14:06:49	R186	On 01/02/2018			Bond Future	1	10,000,000	0.00 Client	Buy
14:06:49	R186	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
15:56:15	R186	On 01/02/2018			Bond Future	1	81,400,000	0.00 Member	Sell
15:56:15	R186	On 01/02/2018			Bond Future	1	5,800,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	16,400,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	3,200,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	8,800,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	16,400,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	8,800,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	31,000,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	31,000,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	8,800,000	0.00 Member	Sell
16:13:00	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	31,000,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	16,400,000	0.00 Client	Buy
16:13:00	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:13:01	R186	On 01/02/2018			Bond Future	1	5,800,000	0.00 Member	Sell
16:13:01	R186	On 01/02/2018			Bond Future	1	5,800,000	0.00 Client	Buy
16:13:01	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
16:13:01	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Buy
16:13:01	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Buy
16:13:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:13:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:13:01	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Client	Buy
16:13:01	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
16:13:01	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy
16:13:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:13:01	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
16:13:01	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
16:13:01	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Sell
17:04:50	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:04:50	R186	On 01/02/2018			Bond Future	1	25,000,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	11,500,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	11,500,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	11,500,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	4,200,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	4,200,000	0.00 Member	Sell
17:20:54	R186	On 01/02/2018			Bond Future	1	4,200,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
17:20:54	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
Total for R186 Bond Future						102	465,600,000	0.00	
10:42:04	R2023	On 01/02/2018			Bond Future	1	28,000,000	0.00 Member	Buy
10:42:04	R2023	On 01/02/2018			Bond Future	1	28,000,000	0.00 Member	Sell
17:09:25	R2023	On 01/02/2018			Bond Future	1	28,000,000	0.00 Member	Sell
17:09:25	R2023	On 01/02/2018			Bond Future	1	28,000,000	0.00 Client	Buy
Total for R2023 Bond Future						4	112,000,000	0.00	
10:42:04	R2032	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Buy
10:42:04	R2032	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Sell
17:09:09	R2032	On 01/02/2018			Bond Future	1	4,500,000	0.00 Member	Sell
17:09:09	R2032	On 01/02/2018			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R2032 Bond Future						4	18,000,000	0.00	
16:49:14	R204	On 01/02/2018			Bond Future	1	21,700,000	0.00 Member	Buy
16:49:14	R204	On 01/02/2018			Bond Future	1	21,700,000	0.00 Member	Sell
17:10:06	R204	On 01/02/2018			Bond Future	1	21,700,000	0.00 Member	Sell
17:10:06	R204	On 01/02/2018			Bond Future	1	21,700,000	0.00 Client	Buy
Total for R204 Bond Future						4	86,800,000	0.00	
11:59:02	R2044	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Sell
11:59:02	R2044	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Buy
12:09:47	R2044	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Sell
12:09:47	R2044	On 01/02/2018			Bond Future	1	20,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						4	80,000,000	0.00	
13:02:32	R2048	On 01/02/2018			Bond Future	1	50,000,000	0.00 Member	Sell
13:02:32	R2048	On 01/02/2018			Bond Future	1	17,500,000	0.00 Member	Buy
13:19:52	R2048	On 01/02/2018			Bond Future	1	32,500,000	0.00 Client	Buy
13:19:52	R2048	On 01/02/2018			Bond Future	1	17,500,000	0.00 Client	Buy
13:19:52	R2048	On 01/02/2018			Bond Future	1	32,500,000	0.00 Member	Sell
13:19:52	R2048	On 01/02/2018			Bond Future	1	32,500,000	0.00 Member	Buy
13:19:52	R2048	On 01/02/2018			Bond Future	1	17,500,000	0.00 Member	Sell
14:21:02	R2048	On 01/02/2018			Bond Future	1	450,000,000	0.00 Member	Sell
14:23:02	R2048	On 01/02/2018			Bond Future	1	450,000,000	0.00 Member	Buy
14:24:33	R2048	On 01/02/2018			Bond Future	1	450,000,000	0.00 Member	Buy
14:24:33	R2048	On 01/02/2018			Bond Future	1	450,000,000	0.00 Member	Sell
14:30:45	R2048	On 01/02/2018			Bond Future	1	450,000,000	0.00 Member	Sell
14:30:46	R2048	On 01/02/2018			Bond Future	1	450,000,000	0.00 Member	Buy
Total for R2048 Bond Future						13	2,900,000,000	0.00	
11:15:01	R209	On 01/02/2018			Bond Future	1	4,800,000	0.00 Member	Sell
11:15:01	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
11:18:15	R209	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Buy
11:18:15	R209	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Sell
11:18:15	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
11:18:15	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
11:18:15	R209	On 01/02/2018			Bond Future	1	4,100,000	0.00 Client	Buy
16:13:31	R209	On 01/02/2018			Bond Future	1	99,800,000	0.00 Member	Sell
16:13:31	R209	On 01/02/2018			Bond Future	1	2,800,000	0.00 Member	Buy
16:20:46	R209	On 01/02/2018			Bond Future	1	97,000,000	0.00 Member	Sell
16:20:46	R209	On 01/02/2018			Bond Future	1	97,000,000	0.00 Member	Buy
16:20:46	R209	On 01/02/2018			Bond Future	1	97,000,000	0.00 Client	Buy
16:20:46	R209	On 01/02/2018			Bond Future	1	2,800,000	0.00 Client	Buy
16:20:46	R209	On 01/02/2018			Bond Future	1	2,800,000	0.00 Member	Sell
16:44:28	R209	On 01/02/2018			Bond Future	1	6,300,000	0.00 Member	Buy
16:44:28	R209	On 01/02/2018			Bond Future	1	72,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:49:14	R209	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:49:14	R209	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:02:19	R209	On 01/02/2018			Bond Future	1	52,400,000	0.00 Member	Buy
17:02:19	R209	On 01/02/2018			Bond Future	1	14,000,000	0.00 Member	Buy
17:02:45	R209	On 01/02/2018			Bond Future	1	6,300,000	0.00 Member	Sell
17:02:45	R209	On 01/02/2018			Bond Future	1	6,300,000	0.00 Client	Buy
17:03:05	R209	On 01/02/2018			Bond Future	1	14,000,000	0.00 Member	Sell
17:03:05	R209	On 01/02/2018			Bond Future	1	14,000,000	0.00 Client	Buy
17:03:35	R209	On 01/02/2018			Bond Future	1	52,400,000	0.00 Member	Sell
17:03:35	R209	On 01/02/2018			Bond Future	1	52,400,000	0.00 Client	Buy
17:07:12	R209	On 01/02/2018			Bond Future	1	42,500,000	0.00 Client	Buy
17:07:12	R209	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
17:07:12	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
17:09:48	R209	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:09:48	R209	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy
17:10:51	R209	On 01/02/2018			Bond Future	1	12,900,000	0.00 Member	Buy
17:10:51	R209	On 01/02/2018			Bond Future	1	12,900,000	0.00 Member	Sell
17:10:51	R209	On 01/02/2018			Bond Future	1	29,900,000	0.00 Member	Sell
17:10:51	R209	On 01/02/2018			Bond Future	1	12,900,000	0.00 Client	Sell
17:10:51	R209	On 01/02/2018			Bond Future	1	29,900,000	0.00 Member	Buy
17:10:51	R209	On 01/02/2018			Bond Future	1	29,900,000	0.00 Client	Sell
17:10:51	R209	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
17:10:51	R209	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Sell
17:44:26	R209	On 01/02/2018	10.22	Put	Bond Future	1	5,700,000	0.00 Member	Buy
17:44:26	R209	On 01/02/2018	10.22	Put	Bond Future	1	5,700,000	0.00 Member	Sell
17:44:46	R209	On 01/02/2018	10.22	Put	Bond Future	1	700,000	0.00 Member	Sell
17:44:46	R209	On 01/02/2018	10.22	Put	Bond Future	1	700,000	0.00 Client	Buy
Total for R209 Bond Future						43	904,800,000	0.00	
Grand Total for all Instruments						192	4,604,200,000	0.00	