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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:26	ALBI	On 01/02/2018		Index Future	1	810,000	0.00 Member	Sell
16:21:26	ALBI	On 01/02/2018		Index Future	1	810,000	0.00 Member	Buy
16:35:38	ALBI	On 01/02/2018		Index Future	1	810,000	0.00 Member	Buy
16:35:38	ALBI	On 01/02/2018		Index Future	1	810,000	0.00 Client	Sell
Total for ALBI Index Future					4	3,240,000	0.00	
9:48:42	IGOV	On 03/05/2018		Index Future	1	40,000	0.00 Client	Buy
9:48:42	IGOV	On 03/05/2018		Index Future	1	40,000	0.00 Member	Sell
15:34:39	IGOV	On 03/05/2018		Index Future	1	40,000	0.00 Client	Sell
15:34:39	IGOV	On 03/05/2018		Index Future	1	40,000	0.00 Member	Buy
16:44:40	IGOV	On 03/05/2018		Index Future	1	40,000	0.00 Client	Sell
16:44:40	IGOV	On 03/05/2018		Index Future	1	40,000	0.00 Client	Buy
16:54:25	IGOV	On 03/05/2018		Index Future	1	40,000	0.00 Client	Buy
16:54:25	IGOV	On 03/05/2018		Index Future	1	40,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for IGOV Index Future						8	320,000	0.00	
10:23:17	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
10:23:17	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Sell
10:35:28	R186	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Buy
10:35:28	R186	On 01/02/2018			Bond Future	1	11,000,000	0.00 Client	Sell
10:47:33	R186	On 01/02/2018			Bond Future	1	2,800,000	0.00 Member	Buy
10:47:33	R186	On 01/02/2018			Bond Future	1	91,100,000	0.00 Member	Sell
12:23:53	R186	On 01/02/2018			Bond Future	1	10,400,000	0.00 Member	Sell
12:23:53	R186	On 01/02/2018			Bond Future	1	10,400,000	0.00 Member	Buy
12:34:43	R186	On 01/02/2018			Bond Future	1	10,400,000	0.00 Client	Buy
12:34:43	R186	On 01/02/2018			Bond Future	1	10,400,000	0.00 Member	Sell
15:01:42	R186	On 01/02/2018			Bond Future	1	14,300,000	0.00 Member	Sell
15:01:42	R186	On 01/02/2018			Bond Future	1	42,800,000	0.00 Member	Buy
15:36:58	R186	On 01/02/2018			Bond Future	1	56,300,000	0.00 Client	Buy
15:36:58	R186	On 01/02/2018			Bond Future	1	2,800,000	0.00 Member	Sell
15:36:58	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Sell
15:36:58	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Client	Buy
15:36:58	R186	On 01/02/2018			Bond Future	1	56,300,000	0.00 Member	Sell
15:36:58	R186	On 01/02/2018			Bond Future	1	56,300,000	0.00 Member	Buy
15:36:58	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Buy
15:36:58	R186	On 01/02/2018			Bond Future	1	2,800,000	0.00 Client	Buy
15:36:58	R186	On 01/02/2018			Bond Future	1	26,100,000	0.00 Member	Sell
15:36:58	R186	On 01/02/2018			Bond Future	1	26,100,000	0.00 Member	Buy
15:36:58	R186	On 01/02/2018			Bond Future	1	26,100,000	0.00 Client	Buy
16:27:05	R186	On 01/02/2018			Bond Future	1	14,900,000	0.00 Member	Buy
16:27:05	R186	On 01/02/2018			Bond Future	1	14,900,000	0.00 Client	Sell
16:27:05	R186	On 01/02/2018			Bond Future	1	14,300,000	0.00 Client	Sell
16:27:05	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
16:27:05	R186	On 01/02/2018			Bond Future	1	12,700,000	0.00 Member	Buy
16:27:05	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Sell
16:27:05	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
16:27:05	R186	On 01/02/2018			Bond Future	1	14,300,000	0.00 Member	Buy
16:27:05	R186	On 01/02/2018			Bond Future	1	14,900,000	0.00 Member	Sell
16:27:05	R186	On 01/02/2018			Bond Future	1	12,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:27:05	R186	On 01/02/2018			Bond Future	1	12,700,000	0.00 Member	Sell
17:08:47	R186	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Sell
17:08:47	R186	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Buy
17:18:52	R186	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Buy
17:18:52	R186	On 01/02/2018			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R186 Bond Future						38	607,200,000	0.00	
12:03:23	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
12:03:23	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
12:24:33	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
12:24:33	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Sell
15:54:44	R2023	On 01/02/2018			Bond Future	1	45,000,000	0.00 Member	Buy
15:54:44	R2023	On 01/02/2018			Bond Future	1	45,000,000	0.00 Member	Sell
16:00:33	R2023	On 01/02/2018			Bond Future	1	45,000,000	0.00 Client	Sell
16:00:33	R2023	On 01/02/2018			Bond Future	1	45,000,000	0.00 Member	Buy
Total for R2023 Bond Future						8	181,200,000	0.00	
12:03:23	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
12:03:23	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
12:24:55	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
12:24:55	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
Total for R2032 Bond Future						4	1,600,000	0.00	
16:57:35	R2035	On 01/02/2018			Bond Future	1	15,000,000	0.00 Client	Buy
16:57:35	R2035	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R2035 Bond Future						2	30,000,000	0.00	
16:57:35	R2037	On 01/02/2018			Bond Future	1	13,700,000	0.00 Client	Buy
16:57:35	R2037	On 01/02/2018			Bond Future	1	13,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						2	27,400,000	0.00	
10:47:33	R2040	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Buy
10:47:33	R2040	On 01/02/2018			Bond Future	1	106,200,000	0.00 Member	Sell
12:36:44	R2040	On 03/05/2018	10.00	Call	Bond Future	1	150,000,000	0.00 Member	Buy
12:36:44	R2040	On 03/05/2018	9.00	Call	Bond Future	1	150,000,000	0.00 Member	Sell
12:36:44	R2040	On 03/05/2018	10.00	Call	Bond Future	1	150,000,000	0.00 Member	Sell
12:36:44	R2040	On 03/05/2018	9.00	Call	Bond Future	1	150,000,000	0.00 Member	Buy
12:41:33	R2040	On 01/02/2018			Bond Future	1	41,400,000	0.00 Member	Sell
12:41:33	R2040	On 01/02/2018			Bond Future	1	41,400,000	0.00 Member	Buy
15:09:38	R2040	On 01/02/2018			Bond Future	1	41,400,000	0.00 Member	Buy
15:09:38	R2040	On 01/02/2018			Bond Future	1	18,000,000	0.00 Member	Sell
15:25:19	R2040	On 03/05/2018	10.00	Call	Bond Future	1	150,000,000	0.00 Member	Sell
15:25:19	R2040	On 03/05/2018	10.00	Call	Bond Future	1	65,800,000	0.00 Member	Buy
15:25:50	R2040	On 03/05/2018	9.00	Call	Bond Future	1	150,000,000	0.00 Member	Buy
15:25:50	R2040	On 03/05/2018	9.00	Call	Bond Future	1	65,800,000	0.00 Member	Sell
15:35:56	R2040	On 01/02/2018			Bond Future	1	30,400,000	0.00 Member	Sell
15:35:56	R2040	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Sell
15:35:56	R2040	On 01/02/2018			Bond Future	1	65,700,000	0.00 Member	Sell
15:35:56	R2040	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Sell
15:35:56	R2040	On 01/02/2018			Bond Future	1	65,700,000	0.00 Client	Buy
15:35:56	R2040	On 01/02/2018			Bond Future	1	3,200,000	0.00 Client	Buy
15:35:56	R2040	On 01/02/2018			Bond Future	1	30,400,000	0.00 Client	Buy
15:35:56	R2040	On 01/02/2018			Bond Future	1	6,900,000	0.00 Client	Buy
15:35:56	R2040	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Buy
15:35:56	R2040	On 01/02/2018			Bond Future	1	30,400,000	0.00 Member	Buy
15:35:56	R2040	On 01/02/2018			Bond Future	1	65,700,000	0.00 Member	Buy
16:05:17	R2040	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:05:17	R2040	On 01/02/2018			Bond Future	1	22,800,000	0.00 Member	Sell
16:05:17	R2040	On 01/02/2018			Bond Future	1	18,000,000	0.00 Member	Buy
16:05:17	R2040	On 01/02/2018			Bond Future	1	22,800,000	0.00 Member	Buy
16:05:17	R2040	On 01/02/2018			Bond Future	1	18,000,000	0.00 Client	Sell
16:05:17	R2040	On 01/02/2018			Bond Future	1	22,800,000	0.00 Client	Sell
16:05:17	R2040	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Sell
16:05:17	R2040	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:05:17	R2040	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Sell
16:05:17	R2040	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
16:05:17	R2040	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	600,000	0.00 Member	Buy
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	600,000	0.00 Client	Sell
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	600,000	0.00 Member	Sell
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	1,400,000	0.00 Member	Sell
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	1,400,000	0.00 Client	Sell
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	82,200,000	0.00 Client	Sell
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	65,800,000	0.00 Member	Buy
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	82,200,000	0.00 Member	Sell
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	1,400,000	0.00 Member	Buy
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	82,200,000	0.00 Member	Buy
16:07:01	R2040	On 03/05/2018	9.00	Call	Bond Future	1	65,800,000	0.00 Client	Sell
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	1,400,000	0.00 Member	Buy
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	82,200,000	0.00 Member	Sell
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	82,200,000	0.00 Member	Buy
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	82,200,000	0.00 Client	Buy
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	600,000	0.00 Member	Buy
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	1,400,000	0.00 Member	Sell
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	600,000	0.00 Member	Sell
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	1,400,000	0.00 Client	Buy
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	600,000	0.00 Client	Buy
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	65,800,000	0.00 Member	Sell
16:08:11	R2040	On 03/05/2018	10.00	Call	Bond Future	1	65,800,000	0.00 Client	Buy
16:57:35	R2040	On 01/02/2018			Bond Future	1	18,000,000	0.00 Client	Buy
16:57:35	R2040	On 01/02/2018			Bond Future	1	18,000,000	0.00 Member	Sell
Total for R2040 Bond Future						60	2,509,200,000	0.00	
15:01:42	R2044	On 01/02/2018			Bond Future	1	10,800,000	0.00 Member	Buy
15:01:42	R2044	On 01/02/2018			Bond Future	1	33,300,000	0.00 Member	Sell
16:25:40	R2044	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
16:25:40	R2044	On 01/02/2018			Bond Future	1	12,200,000	0.00 Member	Buy
16:25:40	R2044	On 01/02/2018			Bond Future	1	9,600,000	0.00 Member	Sell
16:25:40	R2044	On 01/02/2018			Bond Future	1	9,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:25:40	R2044	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
16:25:40	R2044	On 01/02/2018			Bond Future	1	12,200,000	0.00 Member	Sell
16:25:40	R2044	On 01/02/2018			Bond Future	1	10,800,000	0.00 Member	Sell
16:25:40	R2044	On 01/02/2018			Bond Future	1	12,200,000	0.00 Client	Buy
16:25:40	R2044	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
16:25:40	R2044	On 01/02/2018			Bond Future	1	10,800,000	0.00 Client	Buy
16:25:40	R2044	On 01/02/2018			Bond Future	1	9,600,000	0.00 Member	Buy
Total for R2044 Bond Future						13	133,200,000	0.00	
16:33:36	R2048	On 01/02/2018			Bond Future	1	31,800,000	0.00 Member	Sell
16:33:36	R2048	On 01/02/2018			Bond Future	1	11,100,000	0.00 Member	Buy
16:50:02	R2048	On 01/02/2018			Bond Future	1	20,700,000	0.00 Member	Sell
16:50:02	R2048	On 01/02/2018			Bond Future	1	20,700,000	0.00 Member	Buy
16:50:02	R2048	On 01/02/2018			Bond Future	1	11,100,000	0.00 Member	Sell
16:50:02	R2048	On 01/02/2018			Bond Future	1	11,100,000	0.00 Client	Buy
16:50:02	R2048	On 01/02/2018			Bond Future	1	20,700,000	0.00 Client	Buy
Total for R2048 Bond Future						7	127,200,000	0.00	
16:57:35	R207	On 01/02/2018			Bond Future	1	7,400,000	0.00 Client	Buy
16:57:35	R207	On 01/02/2018			Bond Future	1	7,400,000	0.00 Member	Sell
17:44:16	R207	On 01/02/2018			Bond Future	1	8,800,000	0.00 Member	Buy
17:44:16	R207	On 01/02/2018			Bond Future	1	8,800,000	0.00 Client	Sell
Total for R207 Bond Future						4	32,400,000	0.00	
9:00:01	R209	On 01/02/2018			Bond Future	1	9,200,000	0.00 Client	Buy
9:00:01	R209	On 01/02/2018			Bond Future	1	9,200,000	0.00 Client	Sell
Total for R209 Bond Future						2	18,400,000	0.00	
10:23:17	R213	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
10:23:17	R213	On 01/02/2018			Bond Future	1	3,000,000	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				2	6,000,000		0.00
	Grand Total for all Instruments				154	3,677,360,000		0.00