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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:51:56	I2033	On 02/08/2018		Bond Future	1	9,600,000	0.00 Member	Buy
15:51:56	I2033	On 02/08/2018		Bond Future	1	9,600,000	0.00 Member	Sell
16:01:19	I2033	On 02/08/2018		Bond Future	1	9,600,000	0.00 Member	Sell
16:01:19	I2033	On 02/08/2018		Bond Future	1	9,600,000	0.00 Client	Buy
Total for I2033 Bond Future					4	38,400,000	0.00	
15:51:56	I2038	On 02/08/2018		Bond Future	1	12,200,000	0.00 Member	Buy
15:51:56	I2038	On 02/08/2018		Bond Future	1	20,000,000	0.00 Member	Sell
16:03:57	I2038	On 02/08/2018		Bond Future	1	7,800,000	0.00 Member	Sell
16:03:57	I2038	On 02/08/2018		Bond Future	1	7,800,000	0.00 Client	Buy
16:03:57	I2038	On 02/08/2018		Bond Future	1	7,800,000	0.00 Member	Buy
16:03:57	I2038	On 02/08/2018		Bond Future	1	12,200,000	0.00 Member	Sell
16:03:57	I2038	On 02/08/2018		Bond Future	1	12,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2038 Bond Future						7	80,000,000	0.00	
15:51:56	I2046	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
15:51:56	I2046	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Sell
16:04:40	I2046	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Buy
16:04:40	I2046	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:04:40	I2046	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
16:04:40	I2046	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:04:40	I2046	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Buy
Total for I2046 Bond Future						7	17,200,000	0.00	
9:32:11	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Member	Buy
9:32:11	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Client	Sell
10:00:01	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
10:00:01	R186	On 03/05/2018			Bond Future	1	39,300,000	0.00 Member	Sell
12:41:54	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
12:41:54	R186	On 03/05/2018			Bond Future	1	37,500,000	0.00 Member	Sell
13:26:21	R186	On 02/08/2018	7.50	Call	Bond Future	1	75,000,000	0.00 Client	Sell
13:26:21	R186	On 02/08/2018	8.25	Call	Bond Future	1	75,000,000	0.00 Client	Buy
13:26:21	R186	On 02/08/2018	8.25	Call	Bond Future	1	75,000,000	0.00 Member	Sell
13:26:21	R186	On 02/08/2018	7.50	Call	Bond Future	1	75,000,000	0.00 Member	Buy
13:46:06	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Client	Buy
13:46:06	R186	On 03/05/2018			Bond Future	1	37,200,000	0.00 Member	Buy
13:46:06	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Member	Sell
13:46:06	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Member	Buy
13:46:06	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
13:46:06	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Buy
13:46:06	R186	On 03/05/2018			Bond Future	1	37,200,000	0.00 Client	Buy
13:46:06	R186	On 03/05/2018			Bond Future	1	37,200,000	0.00 Member	Sell
14:53:13	R186	On 02/08/2018			Bond Future	1	33,000,000	0.00 Member	Sell
14:53:13	R186	On 02/08/2018			Bond Future	1	33,000,000	0.00 Client	Buy
15:25:32	R186	On 03/05/2018			Bond Future	1	19,500,000	0.00 Member	Buy
15:25:32	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:25:32	R186	On 03/05/2018			Bond Future	1	19,500,000	0.00 Client	Buy
15:25:32	R186	On 03/05/2018			Bond Future	1	19,500,000	0.00 Member	Sell
15:25:32	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Buy
15:25:32	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:25:32	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Buy
15:25:32	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
15:25:32	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
15:25:32	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
15:25:32	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Buy
15:39:06	R186	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
15:39:06	R186	On 03/05/2018			Bond Future	1	509,100,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	11,100,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	339,100,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	75,900,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	32,200,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	32,200,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	6,800,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	26,500,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	26,500,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	339,100,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	6,800,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	26,500,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	339,100,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	6,800,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	11,100,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	32,200,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	11,100,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	75,900,000	0.00 Member	Sell
16:01:11	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	75,900,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	200,000	0.00 Client	Buy
16:01:11	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
Total for R186 Bond Future						77	2,713,000,000	0.00	
12:41:54	R2023	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Buy
12:41:54	R2023	On 03/05/2018			Bond Future	1	5,100,000	0.00 Member	Sell
13:59:48	R2023	On 03/05/2018			Bond Future	1	57,600,000	0.00 Member	Sell
13:59:48	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
15:22:51	R2023	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Sell
15:22:51	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
15:22:51	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
15:22:51	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
15:22:51	R2023	On 03/05/2018			Bond Future	1	4,600,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	26,900,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	6,700,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	26,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	5,700,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	6,700,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	5,700,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	5,700,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	6,700,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:27:31	R2023	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Buy
16:27:31	R2023	On 03/05/2018			Bond Future	1	26,900,000	0.00 Client	Buy
Total for R2023 Bond Future						41	250,800,000	0.00	
13:01:51	R2030	On 03/05/2018			Bond Future	1	38,500,000	0.00 Member	Sell
13:01:51	R2030	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Buy
14:53:13	R2030	On 02/08/2018			Bond Future	1	6,600,000	0.00 Member	Sell
14:53:13	R2030	On 02/08/2018			Bond Future	1	6,600,000	0.00 Client	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
16:26:15	R2030	On 03/05/2018			Bond Future	1	15,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:15	R2030	On 03/05/2018			Bond Future	1	15,600,000	0.00 Member	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	10,400,000	0.00 Member	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Sell
16:26:15	R2030	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	4,900,000	0.00 Client	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
16:26:15	R2030	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:26:15	R2030	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Sell
16:26:15	R2030	On 03/05/2018			Bond Future	1	10,400,000	0.00 Member	Sell
16:26:15	R2030	On 03/05/2018			Bond Future	1	10,400,000	0.00 Client	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:26:15	R2030	On 03/05/2018			Bond Future	1	15,600,000	0.00 Client	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
16:26:15	R2030	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Buy
Total for R2030 Bond Future						27	167,200,000	0.00	
9:32:11	R2032	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Buy
9:32:11	R2032	On 03/05/2018			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R2032 Bond Future						2	2,800,000	0.00	
14:53:13	R2037	On 02/08/2018			Bond Future	1	13,200,000	0.00 Member	Sell
14:53:13	R2037	On 02/08/2018			Bond Future	1	13,200,000	0.00 Client	Buy
Total for R2037 Bond Future						2	26,400,000	0.00	
14:53:13	R2040	On 02/08/2018			Bond Future	1	180,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:13	R2040	On 02/08/2018			Bond Future	1	180,800,000	0.00 Client	Buy
Total for R2040 Bond Future						2	361,600,000	0.00	
14:37:59	R207	On 03/05/2018			Bond Future	1	491,800,000	0.00 Member	Buy
14:37:59	R207	On 03/05/2018			Bond Future	1	34,100,000	0.00 Member	Sell
14:50:35	R207	On 03/05/2018			Bond Future	1	305,800,000	0.00 Member	Buy
14:50:35	R207	On 03/05/2018			Bond Future	1	75,000,000	0.00 Member	Sell
14:50:35	R207	On 03/05/2018			Bond Future	1	305,800,000	0.00 Member	Sell
14:50:35	R207	On 03/05/2018			Bond Future	1	76,900,000	0.00 Client	Sell
14:50:35	R207	On 03/05/2018			Bond Future	1	76,900,000	0.00 Member	Sell
14:50:35	R207	On 03/05/2018			Bond Future	1	305,800,000	0.00 Client	Sell
14:50:35	R207	On 03/05/2018			Bond Future	1	75,000,000	0.00 Client	Sell
14:50:35	R207	On 03/05/2018			Bond Future	1	75,000,000	0.00 Member	Buy
14:50:35	R207	On 03/05/2018			Bond Future	1	34,100,000	0.00 Member	Buy
14:50:35	R207	On 03/05/2018			Bond Future	1	34,100,000	0.00 Client	Sell
14:50:35	R207	On 03/05/2018			Bond Future	1	76,900,000	0.00 Member	Buy
Total for R207 Bond Future						13	1,967,200,000	0.00	
9:32:11	R209	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Buy
9:32:11	R209	On 03/05/2018			Bond Future	1	1,900,000	0.00 Client	Sell
14:53:13	R209	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Sell
14:53:13	R209	On 02/08/2018			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R209 Bond Future						4	63,800,000	0.00	
12:41:54	R213	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Buy
12:41:54	R213	On 03/05/2018			Bond Future	1	59,000,000	0.00 Member	Sell
15:24:04	R213	On 03/05/2018			Bond Future	1	34,000,000	0.00 Member	Sell
15:24:04	R213	On 03/05/2018			Bond Future	1	34,000,000	0.00 Member	Buy
15:24:04	R213	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Sell
15:24:04	R213	On 03/05/2018			Bond Future	1	25,000,000	0.00 Client	Buy
15:24:04	R213	On 03/05/2018			Bond Future	1	34,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				7	236,000,000		0.00
	Grand Total for all Instruments				193	5,924,400,000		0.00