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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:45	I2038	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Sell
17:32:45	I2038	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Buy
17:52:11	I2038	On 02/08/2018		Bond Future	1	1,000,000	0.00 Client	Buy
17:52:11	I2038	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Sell
Total for I2038 Bond Future					4	4,000,000	0.00	
9:00:41	R186	On 02/08/2018		Bond Future	1	73,100,000	0.00 Member	Sell
9:00:41	R186	On 02/08/2018		Bond Future	1	600,000	0.00 Member	Buy
9:55:49	R186	On 02/08/2018		Bond Future	1	7,900,000	0.00 Member	Buy
9:55:49	R186	On 02/08/2018		Bond Future	1	38,000,000	0.00 Member	Sell
9:55:49	R186	On 02/08/2018		Bond Future	1	38,000,000	0.00 Client	Buy
9:55:49	R186	On 02/08/2018		Bond Future	1	9,900,000	0.00 Member	Sell
9:55:49	R186	On 02/08/2018		Bond Future	1	9,900,000	0.00 Client	Buy
9:55:49	R186	On 02/08/2018		Bond Future	1	38,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:55:49	R186	On 02/08/2018			Bond Future	1	9,900,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	7,900,000	0.00 Member	Sell
9:55:50	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
9:55:50	R186	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	7,900,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
9:55:50	R186	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Sell
9:55:50	R186	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,100,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
9:55:50	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
9:55:50	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
9:55:50	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
9:55:50	R186	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Buy
9:55:50	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell
9:55:50	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Sell
9:55:51	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Buy
9:55:51	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
10:00:51	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
10:00:51	R186	On 02/08/2018			Bond Future	1	13,000,000	0.00 Member	Sell
10:00:51	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
10:00:51	R186	On 02/08/2018			Bond Future	1	13,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:07:59	R186	On 02/08/2018			Bond Future	1	34,400,000	0.00 Member	Sell
12:07:59	R186	On 02/08/2018			Bond Future	1	18,000,000	0.00 Member	Buy
15:23:49	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
15:23:49	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
15:24:28	R186	On 02/08/2018			Bond Future	1	13,000,000	0.00 Client	Sell
15:24:28	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
15:24:28	R186	On 02/08/2018			Bond Future	1	13,000,000	0.00 Member	Buy
15:24:28	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
15:24:28	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell
17:39:45	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
17:39:45	R186	On 02/08/2018			Bond Future	1	18,000,000	0.00 Client	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:39:45	R186	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
17:39:45	R186	On 02/08/2018			Bond Future	1	18,000,000	0.00 Member	Sell
17:39:45	R186	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Sell
17:39:45	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
17:39:45	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Buy
17:39:45	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Client	Buy
Total for R186 Bond Future						70	483,200,000	0.00	
11:10:13	R2023	On 02/08/2018			Bond Future	1	10,900,000	0.00 Member	Buy
11:10:13	R2023	On 02/08/2018			Bond Future	1	27,000,000	0.00 Member	Sell
12:07:59	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
12:07:59	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
13:19:39	R2023	On 02/08/2018			Bond Future	1	9,600,000	0.00 Member	Buy
13:19:39	R2023	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
13:19:39	R2023	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:39	R2023	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Buy
13:19:39	R2023	On 02/08/2018			Bond Future	1	9,600,000	0.00 Client	Buy
13:19:39	R2023	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
13:19:39	R2023	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Sell
13:19:39	R2023	On 02/08/2018			Bond Future	1	10,900,000	0.00 Client	Buy
13:19:39	R2023	On 02/08/2018			Bond Future	1	9,600,000	0.00 Member	Sell
13:19:39	R2023	On 02/08/2018			Bond Future	1	10,900,000	0.00 Member	Sell
13:19:39	R2023	On 02/08/2018			Bond Future	1	5,500,000	0.00 Client	Buy
17:36:53	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
17:36:53	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2023 Bond Future						17	120,000,000	0.00	
12:07:59	R2030	On 02/08/2018			Bond Future	1	44,600,000	0.00 Member	Sell
12:07:59	R2030	On 02/08/2018			Bond Future	1	21,500,000	0.00 Member	Buy
17:00:09	R2030	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:00:57	R2030	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
17:32:38	R2030	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
17:32:38	R2030	On 02/08/2018			Bond Future	1	6,500,000	0.00 Member	Buy
17:32:38	R2030	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Sell
17:32:38	R2030	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Buy
17:32:38	R2030	On 02/08/2018			Bond Future	1	11,600,000	0.00 Member	Buy
17:32:38	R2030	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
17:32:38	R2030	On 02/08/2018			Bond Future	1	21,500,000	0.00 Client	Buy
17:32:38	R2030	On 02/08/2018			Bond Future	1	11,600,000	0.00 Member	Sell
17:32:38	R2030	On 02/08/2018			Bond Future	1	4,800,000	0.00 Client	Buy
17:32:38	R2030	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
17:32:38	R2030	On 02/08/2018			Bond Future	1	21,500,000	0.00 Member	Sell
17:32:38	R2030	On 02/08/2018			Bond Future	1	11,600,000	0.00 Client	Buy
17:32:38	R2030	On 02/08/2018			Bond Future	1	6,500,000	0.00 Client	Buy
17:32:38	R2030	On 02/08/2018			Bond Future	1	6,500,000	0.00 Member	Sell
Total for R2030 Bond Future						18	179,400,000	0.00	
12:07:59	R2032	On 02/08/2018			Bond Future	1	20,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:07:59	R2032	On 02/08/2018			Bond Future	1	16,400,000	0.00 Member	Buy
15:19:04	R2032	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Buy
15:19:04	R2032	On 02/08/2018			Bond Future	1	25,200,000	0.00 Member	Sell
16:49:17	R2032	On 02/08/2018			Bond Future	1	20,900,000	0.00 Member	Sell
16:49:17	R2032	On 02/08/2018			Bond Future	1	20,900,000	0.00 Member	Buy
16:49:17	R2032	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Sell
16:49:17	R2032	On 02/08/2018			Bond Future	1	4,200,000	0.00 Client	Buy
16:49:17	R2032	On 02/08/2018			Bond Future	1	20,900,000	0.00 Client	Buy
16:49:17	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
16:49:17	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
16:49:17	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
17:35:32	R2032	On 02/08/2018			Bond Future	1	16,400,000	0.00 Member	Sell
17:35:32	R2032	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Buy
17:35:32	R2032	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Sell
17:35:32	R2032	On 02/08/2018			Bond Future	1	2,700,000	0.00 Client	Buy
17:35:32	R2032	On 02/08/2018			Bond Future	1	1,200,000	0.00 Client	Buy
17:35:32	R2032	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:35:32	R2032	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Buy
17:35:32	R2032	On 02/08/2018			Bond Future	1	16,400,000	0.00 Client	Buy
Total for R2032 Bond Future						20	182,000,000	0.00	
12:07:59	R2035	On 02/08/2018			Bond Future	1	79,800,000	0.00 Member	Sell
12:07:59	R2035	On 02/08/2018			Bond Future	1	49,000,000	0.00 Member	Buy
15:04:02	R2035	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Sell
15:04:02	R2035	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Buy
15:38:50	R2035	On 02/08/2018			Bond Future	1	2,100,000	0.00 Client	Buy
15:38:50	R2035	On 02/08/2018			Bond Future	1	9,200,000	0.00 Member	Buy
15:38:50	R2035	On 02/08/2018			Bond Future	1	9,200,000	0.00 Client	Buy
15:38:50	R2035	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Sell
15:38:50	R2035	On 02/08/2018			Bond Future	1	9,200,000	0.00 Member	Sell
17:34:16	R2035	On 02/08/2018			Bond Future	1	6,000,000	0.00 Client	Buy
17:34:16	R2035	On 02/08/2018			Bond Future	1	2,300,000	0.00 Client	Buy
17:34:16	R2035	On 02/08/2018			Bond Future	1	18,100,000	0.00 Member	Buy
17:34:16	R2035	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Sell
17:34:16	R2035	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:34:16	R2035	On 02/08/2018			Bond Future	1	49,000,000	0.00 Member	Sell
17:34:16	R2035	On 02/08/2018			Bond Future	1	6,000,000	0.00 Member	Sell
17:34:16	R2035	On 02/08/2018			Bond Future	1	18,100,000	0.00 Client	Buy
17:34:16	R2035	On 02/08/2018			Bond Future	1	18,100,000	0.00 Member	Sell
17:34:16	R2035	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Sell
17:34:16	R2035	On 02/08/2018			Bond Future	1	6,000,000	0.00 Member	Buy
17:34:16	R2035	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
17:34:16	R2035	On 02/08/2018			Bond Future	1	49,000,000	0.00 Client	Buy
17:34:16	R2035	On 02/08/2018			Bond Future	1	4,400,000	0.00 Client	Buy
Total for R2035 Bond Future						23	364,400,000	0.00	
16:18:30	R2037	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:18:30	R2037	On 02/08/2018			Bond Future	1	28,100,000	0.00 Member	Sell
16:49:53	R2037	On 02/08/2018			Bond Future	1	23,100,000	0.00 Member	Sell
16:49:53	R2037	On 02/08/2018			Bond Future	1	23,100,000	0.00 Member	Buy
16:49:53	R2037	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:49:53	R2037	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:49:53	R2037	On 02/08/2018			Bond Future	1	23,100,000	0.00 Client	Buy
Total for R2037 Bond Future						7	112,400,000	0.00	
9:25:27	R2040	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
9:25:27	R2040	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
14:51:02	R2040	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
14:51:02	R2040	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
Total for R2040 Bond Future						4	400,000	0.00	
10:46:00	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
10:46:00	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
13:28:01	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
13:28:01	R2044	On 02/08/2018			Bond Future	1	400,000	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	1,600,000	0.00	
17:25:40	R2048	On 02/08/2018			Bond Future	1	10,100,000	0.00 Member	Buy
17:25:40	R2048	On 02/08/2018			Bond Future	1	10,100,000	0.00 Member	Sell
17:27:48	R2048	On 02/08/2018			Bond Future	1	10,100,000	0.00 Client	Buy
17:27:48	R2048	On 02/08/2018			Bond Future	1	10,100,000	0.00 Member	Sell
Total for R2048 Bond Future						4	40,400,000	0.00	
17:36:53	R207	On 02/08/2018			Bond Future	1	27,000,000	0.00 Member	Sell
17:36:53	R207	On 02/08/2018			Bond Future	1	27,000,000	0.00 Member	Buy
17:51:21	R207	On 02/08/2018			Bond Future	1	27,000,000	0.00 Member	Sell
17:51:21	R207	On 02/08/2018			Bond Future	1	27,000,000	0.00 Client	Buy
Total for R207 Bond Future						4	108,000,000	0.00	
12:07:59	R213	On 02/08/2018			Bond Future	1	81,100,000	0.00 Member	Sell
12:07:59	R213	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Buy
17:40:45	R213	On 02/08/2018			Bond Future	1	29,400,000	0.00 Member	Sell
17:40:45	R213	On 02/08/2018			Bond Future	1	27,000,000	0.00 Member	Buy
17:41:56	R213	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:41:56	R213	On 02/08/2018			Bond Future	1	50,000,000	0.00 Member	Buy
17:41:56	R213	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
17:41:56	R213	On 02/08/2018			Bond Future	1	11,500,000	0.00 Client	Buy
17:41:56	R213	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Sell
17:41:56	R213	On 02/08/2018			Bond Future	1	11,500,000	0.00 Member	Sell
17:41:56	R213	On 02/08/2018			Bond Future	1	15,000,000	0.00 Client	Buy
17:41:56	R213	On 02/08/2018			Bond Future	1	11,500,000	0.00 Member	Buy
17:41:56	R213	On 02/08/2018			Bond Future	1	50,000,000	0.00 Client	Buy
17:41:56	R213	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
17:41:56	R213	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:41:56	R213	On 02/08/2018			Bond Future	1	50,000,000	0.00 Member	Sell
17:41:56	R213	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
17:41:56	R213	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
17:45:13	R213	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Sell
17:45:13	R213	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:45:13	R213	On 02/08/2018			Bond Future	1	27,000,000	0.00 Member	Sell
17:45:13	R213	On 02/08/2018			Bond Future	1	2,400,000	0.00 Client	Buy
17:45:13	R213	On 02/08/2018			Bond Future	1	27,000,000	0.00 Client	Buy
Total for R213 Bond Future						23	442,000,000	0.00	
Grand Total for all Instruments						198	2,037,800,000	0.00	