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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:12:59	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Client	Sell
10:12:59	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Buy
16:49:26	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Sell
16:49:26	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Client	Buy
Total for ALBI Index Future					4	40,000	0.00	
11:37:21	I2038	On 02/08/2018		Bond Future	1	8,000,000	0.00 Member	Buy
11:37:21	I2038	On 02/08/2018		Bond Future	1	8,000,000	0.00 Member	Sell
11:37:21	I2038	On 02/08/2018		Bond Future	1	8,000,000	0.00 Member	Buy
11:37:21	I2038	On 02/08/2018		Bond Future	1	8,000,000	0.00 Member	Sell
15:37:34	I2038	On 02/08/2018		Bond Future	1	8,000,000	0.00 Member	Buy
15:37:34	I2038	On 02/08/2018		Bond Future	1	8,000,000	0.00 Client	Sell
15:37:45	I2038	On 02/08/2018		Bond Future	1	8,000,000	0.00 Member	Sell
15:37:45	I2038	On 02/08/2018		Bond Future	1	8,000,000	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						8	64,000,000	0.00	
11:37:21	I2050	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Buy
11:37:21	I2050	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Sell
11:37:21	I2050	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Buy
11:37:21	I2050	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Sell
15:37:55	I2050	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Buy
15:37:55	I2050	On 02/08/2018			Bond Future	1	8,000,000	0.00 Client	Sell
15:38:06	I2050	On 02/08/2018			Bond Future	1	8,000,000	0.00 Client	Buy
15:38:06	I2050	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Sell
Total for I2050 Bond Future						8	64,000,000	0.00	
9:35:06	IGOV	On 01/11/2018			Index Future	1	70,000	0.00 Member	Sell
9:35:06	IGOV	On 01/11/2018			Index Future	1	70,000	0.00 Member	Buy
9:44:08	IGOV	On 01/11/2018			Index Future	1	70,000	0.00 Member	Buy
9:44:08	IGOV	On 01/11/2018			Index Future	1	70,000	0.00 Client	Sell
Total for IGOV Index Future						4	280,000	0.00	
9:40:53	R186	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Buy
9:40:53	R186	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Sell
9:47:01	R186	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Sell
9:47:01	R186	On 02/08/2018			Bond Future	1	9,500,000	0.00 Client	Buy
9:55:29	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
9:55:29	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Buy
17:33:53	R186	On 02/08/2018			Bond Future	1	5,800,000	0.00 Member	Sell
17:33:53	R186	On 02/08/2018			Bond Future	1	18,100,000	0.00 Member	Buy
17:42:14	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:42:14	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:42:14	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Buy
17:42:14	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	7,100,000	0.00 Member	Buy
17:42:14	R186	On 02/08/2018			Bond Future	1	7,100,000	0.00 Member	Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:42:14	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	5,800,000	0.00 Member	Buy
17:42:14	R186	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	5,800,000	0.00 Client	Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	7,100,000	0.00 Client	Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
17:42:14	R186	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Sell
Total for R186 Bond Future						25	130,400,000	0.00	
11:37:21	R197	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
11:37:21	R197	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
15:33:15	R197	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
15:33:15	R197	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:38:38	R197	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
15:38:38	R197	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Sell
15:39:06	R197	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:39:06	R197	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R197 Bond Future						8	24,000,000	0.00	
11:37:21	R202	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
11:37:21	R202	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
11:37:21	R202	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
11:37:21	R202	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
15:38:17	R202	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
15:38:17	R202	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Sell
15:38:26	R202	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
15:38:26	R202	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R202 Bond Future						8	80,000,000	0.00	
16:48:08	R2030	On 02/08/2018			Bond Future	1	43,000,000	0.00 Member	Buy
16:48:08	R2030	On 02/08/2018			Bond Future	1	43,000,000	0.00 Client	Sell
Total for R2030 Bond Future						2	86,000,000	0.00	
9:34:14	R204	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Buy
9:34:14	R204	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Sell
9:47:49	R204	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Buy
9:47:49	R204	On 02/08/2018			Bond Future	1	9,700,000	0.00 Client	Sell
Total for R204 Bond Future						4	38,800,000	0.00	
16:47:09	R207	On 02/08/2018			Bond Future	1	10,500,000	0.00 Member	Sell
16:47:09	R207	On 02/08/2018			Bond Future	1	10,500,000	0.00 Client	Buy
17:40:20	R207	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Sell
17:40:20	R207	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
17:43:45	R207	On 02/08/2018			Bond Future	1	4,100,000	0.00 Client	Sell
17:43:45	R207	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
Total for R207 Bond Future						6	37,400,000	0.00	
16:48:22	R208	On 02/08/2018			Bond Future	1	25,300,000	0.00 Member	Sell
16:48:22	R208	On 02/08/2018			Bond Future	1	25,300,000	0.00 Client	Buy
Total for R208 Bond Future						2	50,600,000	0.00	
8:49:30	R209	On 02/08/2018			Bond Future	1	9,200,000	0.00 Member	Buy
8:49:30	R209	On 02/08/2018			Bond Future	1	9,200,000	0.00 Member	Sell
10:09:15	R209	On 02/08/2018			Bond Future	1	63,500,000	0.00 Member	Sell
10:09:15	R209	On 02/08/2018			Bond Future	1	63,500,000	0.00 Member	Buy
11:52:48	R209	On 02/08/2018			Bond Future	1	123,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:52:48	R209	On 02/08/2018			Bond Future	1	123,600,000	0.00 Member	Sell
11:57:12	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
11:57:12	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
16:45:50	R209	On 02/08/2018			Bond Future	1	63,500,000	0.00 Member	Sell
16:45:50	R209	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Buy
16:48:08	R209	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Buy
16:48:08	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Sell
16:57:22	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Client	Sell
16:57:22	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Buy
16:57:22	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Sell
16:57:22	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Buy
16:57:22	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Client	Sell
17:06:44	R209	On 02/08/2018			Bond Future	1	228,600,000	0.00 Member	Sell
17:06:44	R209	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Buy
17:07:27	R209	On 02/08/2018			Bond Future	1	6,300,000	0.00 Client	Buy
17:07:27	R209	On 02/08/2018			Bond Future	1	50,600,000	0.00 Member	Buy
17:07:27	R209	On 02/08/2018			Bond Future	1	6,600,000	0.00 Member	Buy
17:07:27	R209	On 02/08/2018			Bond Future	1	50,600,000	0.00 Member	Sell
17:07:27	R209	On 02/08/2018			Bond Future	1	50,600,000	0.00 Client	Buy
17:07:27	R209	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Sell
17:07:27	R209	On 02/08/2018			Bond Future	1	6,600,000	0.00 Client	Buy
17:07:27	R209	On 02/08/2018			Bond Future	1	6,600,000	0.00 Member	Sell
17:20:19	R209	On 02/08/2018			Bond Future	1	420,000,000	0.00 Member	Sell
17:20:19	R209	On 02/08/2018			Bond Future	1	75,500,000	0.00 Member	Buy
17:20:19	R209	On 02/08/2018			Bond Future	1	5,600,000	0.00 Member	Sell
17:20:19	R209	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Buy
17:35:28	R209	On 02/08/2018			Bond Future	1	69,900,000	0.00 Member	Buy
17:35:28	R209	On 02/08/2018			Bond Future	1	69,900,000	0.00 Member	Sell
17:35:28	R209	On 02/08/2018			Bond Future	1	69,900,000	0.00 Client	Sell
17:35:28	R209	On 02/08/2018			Bond Future	1	5,600,000	0.00 Client	Sell
17:35:28	R209	On 02/08/2018			Bond Future	1	5,600,000	0.00 Member	Buy
17:37:03	R209	On 02/08/2018			Bond Future	1	106,200,000	0.00 Member	Sell
17:37:03	R209	On 02/08/2018			Bond Future	1	106,200,000	0.00 Client	Buy
17:37:03	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Client	Buy
17:37:03	R209	On 02/08/2018			Bond Future	1	79,800,000	0.00 Member	Sell
17:37:03	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:37:03	R209	On 02/08/2018			Bond Future	1	106,200,000	0.00 Member	Buy
17:37:03	R209	On 02/08/2018			Bond Future	1	36,700,000	0.00 Member	Sell
17:37:03	R209	On 02/08/2018			Bond Future	1	36,700,000	0.00 Member	Buy
17:37:03	R209	On 02/08/2018			Bond Future	1	79,800,000	0.00 Member	Buy
17:37:03	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Buy
17:37:03	R209	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Sell
17:37:03	R209	On 02/08/2018			Bond Future	1	3,400,000	0.00 Client	Buy
17:37:03	R209	On 02/08/2018			Bond Future	1	36,700,000	0.00 Client	Buy
17:37:03	R209	On 02/08/2018			Bond Future	1	79,800,000	0.00 Client	Buy
17:37:48	R209	On 02/08/2018			Bond Future	1	67,400,000	0.00 Client	Buy
17:37:48	R209	On 02/08/2018			Bond Future	1	4,700,000	0.00 Member	Sell
17:37:48	R209	On 02/08/2018			Bond Future	1	146,700,000	0.00 Client	Buy
17:37:48	R209	On 02/08/2018			Bond Future	1	4,700,000	0.00 Client	Buy
17:37:48	R209	On 02/08/2018			Bond Future	1	67,400,000	0.00 Member	Sell
17:37:48	R209	On 02/08/2018			Bond Future	1	194,900,000	0.00 Member	Sell
17:37:48	R209	On 02/08/2018			Bond Future	1	194,900,000	0.00 Member	Buy
17:37:48	R209	On 02/08/2018			Bond Future	1	194,900,000	0.00 Client	Buy
17:37:48	R209	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Sell
17:37:48	R209	On 02/08/2018			Bond Future	1	146,700,000	0.00 Member	Sell
17:37:48	R209	On 02/08/2018			Bond Future	1	6,300,000	0.00 Client	Buy
17:37:48	R209	On 02/08/2018			Bond Future	1	67,400,000	0.00 Member	Buy
17:37:48	R209	On 02/08/2018			Bond Future	1	146,700,000	0.00 Member	Buy
17:37:48	R209	On 02/08/2018			Bond Future	1	4,700,000	0.00 Member	Buy
Total for R209 Bond Future						64	3,604,600,000	0.00	
Grand Total for all Instruments						143	4,180,120,000	0.00	