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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:17:47	ALBI	On 02/08/2018		Index Future	1	710,000	0.00 Member	Sell
14:17:47	ALBI	On 01/11/2018		Index Future	1	710,000	0.00 Member	Buy
14:17:47	ALBI	On 01/11/2018		Index Future	1	710,000	0.00 Member	Sell
14:17:47	ALBI	On 02/08/2018		Index Future	1	710,000	0.00 Member	Buy
14:35:56	ALBI	On 02/08/2018		Index Future	1	710,000	0.00 Member	Buy
14:35:56	ALBI	On 02/08/2018		Index Future	1	710,000	0.00 Client	Sell
14:36:23	ALBI	On 01/11/2018		Index Future	1	710,000	0.00 Member	Sell
14:36:23	ALBI	On 01/11/2018		Index Future	1	710,000	0.00 Client	Buy
Total for ALBI Index Future					8	5,680,000	0.00	
10:17:08	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Buy
10:17:08	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Sell
10:41:38	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Buy
10:41:38	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						4	40,000	0.00	
10:36:13	IGOV	On 02/08/2018			Index Future	1	2,400,000	0.00 Member	Buy
10:36:13	IGOV	On 02/08/2018			Index Future	1	2,400,000	0.00 Client	Sell
Total for IGOV Index Future						2	4,800,000	0.00	
16:07:34	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Sell
16:07:34	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Buy
16:15:37	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Buy
16:15:37	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Sell
16:26:25	R186	On 01/11/2018			Bond Future	1	202,000,000	0.00 Member	Buy
16:26:25	R186	On 01/11/2018			Bond Future	1	57,000,000	0.00 Member	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	8,000,000	0.00 Member	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:40:41	R186	On 01/11/2018			Bond Future	1	57,000,000	0.00 Member	Buy
16:40:41	R186	On 01/11/2018			Bond Future	1	5,000,000	0.00 Client	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	57,000,000	0.00 Client	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	12,000,000	0.00 Member	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	8,000,000	0.00 Client	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	8,000,000	0.00 Member	Buy
16:40:41	R186	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	113,000,000	0.00 Member	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	12,000,000	0.00 Client	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	113,000,000	0.00 Client	Sell
16:40:41	R186	On 01/11/2018			Bond Future	1	113,000,000	0.00 Member	Buy
16:40:41	R186	On 01/11/2018			Bond Future	1	12,000,000	0.00 Member	Buy
16:40:41	R186	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Buy
16:40:41	R186	On 01/11/2018			Bond Future	1	7,000,000	0.00 Client	Sell
16:44:54	R186	On 01/11/2018			Bond Future	1	9,900,000	0.00 Member	Sell
16:44:54	R186	On 01/11/2018			Bond Future	1	9,900,000	0.00 Member	Buy
16:53:14	R186	On 01/11/2018			Bond Future	1	9,900,000	0.00 Client	Sell
16:53:14	R186	On 01/11/2018			Bond Future	1	9,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:18:08	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Client	Buy
17:18:08	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R186 Bond Future						29	967,600,000	0.00	
8:49:30	R2032	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Sell
8:49:30	R2032	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Buy
9:09:17	R2032	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Buy
9:09:17	R2032	On 01/11/2018			Bond Future	1	4,000,000	0.00 Client	Sell
16:27:30	R2032	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Sell
16:27:30	R2032	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Buy
16:31:58	R2032	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Buy
16:31:58	R2032	On 01/11/2018			Bond Future	1	13,400,000	0.00 Client	Sell
Total for R2032 Bond Future						8	69,600,000	0.00	
13:50:47	R2035	On 01/11/2018			Bond Future	1	10,000,000	0.00 Member	Buy
13:50:47	R2035	On 01/11/2018			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2035 Bond Future						2	20,000,000	0.00	
13:42:41	R2037	On 01/11/2018			Bond Future	1	256,000,000	0.00 Member	Buy
13:43:13	R2037	On 01/11/2018			Bond Future	1	256,000,000	0.00 Member	Sell
14:04:27	R2037	On 01/11/2018			Bond Future	1	265,000,000	0.00 Member	Buy
14:04:27	R2037	On 01/11/2018			Bond Future	1	127,000,000	0.00 Member	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	90,800,000	0.00 Client	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	24,200,000	0.00 Member	Buy
14:08:19	R2037	On 01/11/2018			Bond Future	1	1,300,000	0.00 Member	Buy
14:08:19	R2037	On 01/11/2018			Bond Future	1	18,000,000	0.00 Client	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	24,200,000	0.00 Member	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	3,700,000	0.00 Member	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	1,300,000	0.00 Client	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Buy
14:08:19	R2037	On 01/11/2018			Bond Future	1	3,700,000	0.00 Client	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	3,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	24,200,000	0.00 Client	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	90,800,000	0.00 Member	Buy
14:08:19	R2037	On 01/11/2018			Bond Future	1	90,800,000	0.00 Member	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Sell
14:08:19	R2037	On 01/11/2018			Bond Future	1	1,300,000	0.00 Member	Sell
14:08:20	R2037	On 01/11/2018			Bond Future	1	127,000,000	0.00 Member	Buy
14:08:20	R2037	On 01/11/2018			Bond Future	1	127,000,000	0.00 Client	Sell
Total for R2037 Bond Future						21	1,572,000,000	0.00	
10:16:56	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
10:16:56	R2044	On 01/11/2018			Bond Future	1	91,200,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	22,300,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	13,200,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	22,300,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	3,500,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	2,900,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	3,500,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	4,600,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	4,600,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	2,800,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	26,300,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	22,300,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	13,200,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	13,200,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	26,300,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	26,300,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	4,600,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Buy
11:58:15	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	4,000,000	0.00 Client	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Sell
11:58:15	R2044	On 01/11/2018			Bond Future	1	3,500,000	0.00 Member	Buy
15:19:11	R2044	On 01/11/2018			Bond Future	1	6,200,000	0.00 Member	Sell
15:19:11	R2044	On 01/11/2018			Bond Future	1	10,300,000	0.00 Member	Buy
15:42:56	R2044	On 01/11/2018			Bond Future	1	4,100,000	0.00 Member	Sell
15:42:56	R2044	On 01/11/2018			Bond Future	1	6,200,000	0.00 Member	Buy
15:42:56	R2044	On 01/11/2018			Bond Future	1	6,200,000	0.00 Client	Sell
15:42:56	R2044	On 01/11/2018			Bond Future	1	4,100,000	0.00 Client	Sell
15:42:56	R2044	On 01/11/2018			Bond Future	1	4,100,000	0.00 Member	Buy
Total for R2044 Bond Future						44	406,000,000	0.00	
10:34:58	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Sell
10:34:58	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Client	Buy
10:36:41	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Sell
10:36:41	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Client	Buy
11:09:18	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Sell
11:09:18	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Client	Buy
11:19:59	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Sell
11:19:59	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Client	Buy
15:43:20	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Buy
15:43:20	R2048	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R2048 Bond Future						10	1,000,000,000	0.00	
15:19:11	R207	On 01/11/2018			Bond Future	1	8,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:19:11	R207	On 01/11/2018			Bond Future	1	12,500,000	0.00 Member	Sell
15:42:07	R207	On 01/11/2018			Bond Future	1	3,800,000	0.00 Client	Buy
15:42:07	R207	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Buy
15:42:07	R207	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Sell
15:42:07	R207	On 01/11/2018			Bond Future	1	8,700,000	0.00 Client	Buy
15:42:07	R207	On 01/11/2018			Bond Future	1	8,700,000	0.00 Member	Sell
Total for R207 Bond Future						7	50,000,000	0.00	
9:19:37	R209	On 02/08/2018			Bond Future	1	7,300,000	0.00 Member	Buy
9:19:37	R209	On 02/08/2018			Bond Future	1	7,300,000	0.00 Member	Sell
9:22:43	R209	On 02/08/2018			Bond Future	1	7,300,000	0.00 Member	Buy
9:22:43	R209	On 02/08/2018			Bond Future	1	7,300,000	0.00 Client	Sell
Total for R209 Bond Future						4	29,200,000	0.00	
15:43:36	R214	On 01/11/2018			Bond Future	1	608,000,000	0.00 Member	Sell
15:43:36	R214	On 01/11/2018			Bond Future	1	608,000,000	0.00 Member	Buy
15:43:51	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Buy
15:43:51	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Sell
Total for R214 Bond Future						4	2,432,000,000	0.00	
Grand Total for all Instruments						143	6,556,920,000	0.00	