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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:28	ALBI	On 07/02/2019		Index Future	1	20,000	0.00 Client	Buy
15:14:28	ALBI	On 07/02/2019		Index Future	1	10,000	0.00 Client	Sell
15:14:28	ALBI	On 07/02/2019		Index Future	1	20,000	0.00 Client	Sell
15:14:28	ALBI	On 07/02/2019		Index Future	1	10,000	0.00 Client	Buy
Total for ALBI Index Future					4	60,000	0.00	
11:46:27	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Client	Buy
11:46:27	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Member	Sell
12:36:38	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Client	Sell
12:36:38	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					4	40,000	0.00	
10:34:28	I2038	On 07/02/2019		Bond Future	1	2,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:34:28	I2038	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
13:43:02	I2038	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
13:43:02	I2038	On 07/02/2019			Bond Future	1	2,300,000	0.00 Client	Buy
Total for I2038 Bond Future						4	9,200,000	0.00	
10:34:28	I2050	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Buy
10:34:28	I2050	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Sell
13:41:54	I2050	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Sell
13:41:54	I2050	On 07/02/2019			Bond Future	1	3,600,000	0.00 Client	Buy
Total for I2050 Bond Future						4	14,400,000	0.00	
15:21:00	IGOV	On 07/02/2019			Index Future	1	50,000	0.00 Member	Sell
15:21:00	IGOV	On 07/02/2019			Index Future	1	50,000	0.00 Client	Buy
Total for IGOV Index Future						2	100,000	0.00	
12:12:19	R186	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Sell
12:12:19	R186	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
12:25:43	R186	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Sell
12:25:43	R186	On 07/02/2019			Bond Future	1	1,300,000	0.00 Client	Buy
16:18:20	R186	On 07/02/2019			Bond Future	1	378,400,000	0.00 Member	Sell
16:18:20	R186	On 07/02/2019			Bond Future	1	378,400,000	0.00 Member	Buy
16:40:35	R186	On 07/02/2019			Bond Future	1	13,700,000	0.00 Member	Buy
16:40:35	R186	On 07/02/2019			Bond Future	1	150,000,000	0.00 Client	Sell
16:40:35	R186	On 07/02/2019			Bond Future	1	111,300,000	0.00 Member	Buy
16:40:35	R186	On 07/02/2019			Bond Future	1	150,000,000	0.00 Member	Buy
16:40:35	R186	On 07/02/2019			Bond Future	1	111,300,000	0.00 Client	Sell
16:40:35	R186	On 07/02/2019			Bond Future	1	13,700,000	0.00 Client	Sell
16:40:35	R186	On 07/02/2019			Bond Future	1	103,400,000	0.00 Member	Buy
16:40:35	R186	On 07/02/2019			Bond Future	1	103,400,000	0.00 Client	Sell
16:56:04	R186	On 07/02/2019			Bond Future	1	75,000,000	0.00 Member	Buy
16:56:04	R186	On 07/02/2019			Bond Future	1	75,000,000	0.00 Member	Sell
17:24:11	R186	On 07/02/2019			Bond Future	1	71,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:24:11	R186	On 07/02/2019			Bond Future	1	75,000,000	0.00 Member	Buy
17:33:33	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Client	Sell
17:33:33	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Buy
17:33:33	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Sell
17:33:34	R186	On 07/02/2019			Bond Future	1	71,500,000	0.00 Client	Sell
17:33:34	R186	On 07/02/2019			Bond Future	1	71,500,000	0.00 Member	Buy
Total for R186 Bond Future						23	1,968,800,000	0.00	
11:34:50	R2023	On 07/02/2019			Bond Future	1	200,000,000	0.00 Client	Buy
11:34:50	R2023	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Sell
13:55:24	R2023	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Sell
13:55:24	R2023	On 07/02/2019			Bond Future	1	200,000,000	0.00 Client	Buy
Total for R2023 Bond Future						4	800,000,000	0.00	
12:12:19	R2030	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
12:12:19	R2030	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
12:24:48	R2030	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
12:24:48	R2030	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
Total for R2030 Bond Future						4	3,200,000	0.00	
16:18:20	R2037	On 07/02/2019			Bond Future	1	453,800,000	0.00 Member	Buy
16:18:20	R2037	On 07/02/2019			Bond Future	1	453,800,000	0.00 Member	Sell
16:40:35	R2037	On 07/02/2019			Bond Future	1	179,900,000	0.00 Client	Buy
16:40:35	R2037	On 07/02/2019			Bond Future	1	133,500,000	0.00 Client	Buy
16:40:35	R2037	On 07/02/2019			Bond Future	1	16,400,000	0.00 Member	Sell
16:40:35	R2037	On 07/02/2019			Bond Future	1	16,400,000	0.00 Client	Buy
16:40:35	R2037	On 07/02/2019			Bond Future	1	179,900,000	0.00 Member	Sell
16:40:35	R2037	On 07/02/2019			Bond Future	1	133,500,000	0.00 Member	Sell
16:59:28	R2037	On 07/02/2019			Bond Future	1	124,000,000	0.00 Member	Sell
16:59:28	R2037	On 07/02/2019			Bond Future	1	124,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						10	1,815,200,000	0.00	
12:12:19	R2040	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Sell
12:12:19	R2040	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Buy
12:25:21	R2040	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Sell
12:25:21	R2040	On 07/02/2019			Bond Future	1	1,600,000	0.00 Client	Buy
15:25:04	R2040	On 07/02/2019			Bond Future	1	271,500,000	0.00 Member	Sell
15:25:04	R2040	On 07/02/2019			Bond Future	1	271,500,000	0.00 Member	Buy
16:28:10	R2040	On 07/02/2019			Bond Future	1	106,000,000	0.00 Client	Buy
16:28:10	R2040	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Sell
16:28:10	R2040	On 07/02/2019			Bond Future	1	106,900,000	0.00 Member	Sell
16:28:10	R2040	On 07/02/2019			Bond Future	1	56,700,000	0.00 Client	Buy
16:28:10	R2040	On 07/02/2019			Bond Future	1	106,900,000	0.00 Client	Buy
16:28:10	R2040	On 07/02/2019			Bond Future	1	1,900,000	0.00 Client	Buy
16:28:10	R2040	On 07/02/2019			Bond Future	1	106,000,000	0.00 Member	Sell
16:28:10	R2040	On 07/02/2019			Bond Future	1	56,700,000	0.00 Member	Sell
Total for R2040 Bond Future						14	1,092,400,000	0.00	
11:41:02	R2044	On 07/02/2019			Bond Future	1	28,300,000	0.00 Member	Buy
11:41:02	R2044	On 07/02/2019			Bond Future	1	28,300,000	0.00 Member	Sell
13:43:28	R2044	On 07/02/2019			Bond Future	1	26,000,000	0.00 Member	Sell
13:43:28	R2044	On 07/02/2019			Bond Future	1	26,000,000	0.00 Member	Buy
15:14:28	R2044	On 07/02/2019			Bond Future	1	2,200,000	0.00 Client	Sell
15:14:28	R2044	On 07/02/2019			Bond Future	1	4,400,000	0.00 Client	Sell
15:14:28	R2044	On 07/02/2019			Bond Future	1	4,400,000	0.00 Client	Buy
15:14:28	R2044	On 07/02/2019			Bond Future	1	2,200,000	0.00 Client	Buy
16:59:58	R2044	On 07/02/2019			Bond Future	1	26,000,000	0.00 Member	Buy
16:59:58	R2044	On 07/02/2019			Bond Future	1	26,000,000	0.00 Client	Sell
17:03:46	R2044	On 07/02/2019			Bond Future	1	151,300,000	0.00 Member	Sell
17:03:46	R2044	On 07/02/2019			Bond Future	1	241,800,000	0.00 Member	Buy
17:06:39	R2044	On 07/02/2019			Bond Future	1	151,300,000	0.00 Member	Buy
17:06:39	R2044	On 07/02/2019			Bond Future	1	151,300,000	0.00 Client	Sell
17:06:39	R2044	On 07/02/2019			Bond Future	1	18,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:06:39	R2044	On 07/02/2019			Bond Future	1	71,600,000	0.00 Client	Sell
17:06:39	R2044	On 07/02/2019			Bond Future	1	71,600,000	0.00 Member	Buy
17:06:39	R2044	On 07/02/2019			Bond Future	1	71,600,000	0.00 Member	Sell
17:06:39	R2044	On 07/02/2019			Bond Future	1	18,900,000	0.00 Member	Buy
17:06:39	R2044	On 07/02/2019			Bond Future	1	18,900,000	0.00 Member	Sell
17:06:55	R2044	On 07/02/2019			Bond Future	1	28,300,000	0.00 Member	Sell
17:06:55	R2044	On 07/02/2019			Bond Future	1	28,300,000	0.00 Client	Buy
Total for R2044 Bond Future						22	1,197,600,000	0.00	
15:14:28	R2048	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Buy
15:14:28	R2048	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Buy
15:14:28	R2048	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Sell
15:14:28	R2048	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Sell
16:21:56	R2048	On 07/02/2019			Bond Future	1	6,300,000	0.00 Member	Sell
16:21:56	R2048	On 07/02/2019			Bond Future	1	6,300,000	0.00 Member	Buy
17:01:19	R2048	On 07/02/2019			Bond Future	1	6,300,000	0.00 Member	Buy
17:01:19	R2048	On 07/02/2019			Bond Future	1	6,300,000	0.00 Client	Sell
Total for R2048 Bond Future						8	31,400,000	0.00	
13:53:04	R207	On 07/02/2019			Bond Future	1	245,500,000	0.00 Member	Sell
13:53:04	R207	On 07/02/2019			Bond Future	1	119,600,000	0.00 Member	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	36,200,000	0.00 Member	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	15,100,000	0.00 Client	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	4,800,000	0.00 Client	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	119,600,000	0.00 Client	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	69,800,000	0.00 Member	Sell
16:20:03	R207	On 07/02/2019			Bond Future	1	69,800,000	0.00 Member	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	36,200,000	0.00 Client	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	69,800,000	0.00 Client	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	15,100,000	0.00 Member	Buy
16:20:03	R207	On 07/02/2019			Bond Future	1	36,200,000	0.00 Member	Sell
16:20:03	R207	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:03	R207	On 07/02/2019			Bond Future	1	15,100,000	0.00 Member	Sell
16:20:03	R207	On 07/02/2019			Bond Future	1	119,600,000	0.00 Member	Sell
Total for R207 Bond Future						16	982,000,000	0.00	
11:34:50	R208	On 07/02/2019			Bond Future	1	200,000,000	0.00 Client	Sell
11:34:50	R208	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Buy
13:55:24	R208	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Buy
13:55:24	R208	On 07/02/2019			Bond Future	1	200,000,000	0.00 Client	Sell
Total for R208 Bond Future						4	800,000,000	0.00	
15:25:04	R209	On 07/02/2019			Bond Future	1	352,400,000	0.00 Member	Buy
15:25:04	R209	On 07/02/2019			Bond Future	1	352,400,000	0.00 Member	Sell
16:21:56	R209	On 07/02/2019			Bond Future	1	8,400,000	0.00 Member	Sell
16:21:56	R209	On 07/02/2019			Bond Future	1	8,400,000	0.00 Member	Buy
16:40:35	R209	On 07/02/2019			Bond Future	1	73,600,000	0.00 Member	Buy
16:40:35	R209	On 07/02/2019			Bond Future	1	137,600,000	0.00 Client	Sell
16:40:35	R209	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Buy
16:40:35	R209	On 07/02/2019			Bond Future	1	137,600,000	0.00 Member	Buy
16:40:35	R209	On 07/02/2019			Bond Future	1	2,500,000	0.00 Client	Sell
16:40:35	R209	On 07/02/2019			Bond Future	1	138,700,000	0.00 Client	Sell
16:40:35	R209	On 07/02/2019			Bond Future	1	138,700,000	0.00 Member	Buy
16:40:35	R209	On 07/02/2019			Bond Future	1	73,600,000	0.00 Client	Sell
17:01:28	R209	On 07/02/2019			Bond Future	1	8,400,000	0.00 Member	Buy
17:01:28	R209	On 07/02/2019			Bond Future	1	8,400,000	0.00 Client	Sell
Total for R209 Bond Future						14	1,443,200,000	0.00	
Grand Total for all Instruments						137	10,157,600,000	0.00	