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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:24:39	IGOV	On 03/05/2018		Index Future	1	50,000	0.00 Member	Buy
8:24:39	IGOV	On 03/05/2018		Index Future	1	50,000	0.00 Member	Sell
Total for IGOV Index Future					2	100,000	0.00	
8:31:14	R186	On 03/05/2018		Bond Future	1	14,000,000	0.00 Member	Sell
8:31:14	R186	On 03/05/2018		Bond Future	1	9,100,000	0.00 Member	Buy
9:45:42	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
9:45:42	R186	On 03/05/2018		Bond Future	1	3,300,000	0.00 Member	Sell
9:45:42	R186	On 03/05/2018		Bond Future	1	3,300,000	0.00 Member	Buy
9:45:42	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Sell
10:37:34	R186	On 03/05/2018		Bond Future	1	2,800,000	0.00 Member	Buy
10:37:34	R186	On 03/05/2018		Bond Future	1	8,500,000	0.00 Member	Sell
10:58:27	R186	On 03/05/2018		Bond Future	1	13,900,000	0.00 Member	Buy
11:11:40	R186	On 03/05/2018		Bond Future	1	13,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:43:48	R186	On 03/05/2018			Bond Future	1	5,700,000	0.00 Member	Buy
11:43:48	R186	On 03/05/2018			Bond Future	1	2,800,000	0.00 Member	Sell
11:43:48	R186	On 03/05/2018			Bond Future	1	5,700,000	0.00 Member	Sell
11:43:48	R186	On 03/05/2018			Bond Future	1	5,700,000	0.00 Client	Buy
11:43:48	R186	On 03/05/2018			Bond Future	1	2,800,000	0.00 Client	Buy
11:44:35	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
11:44:35	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
11:44:35	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
11:44:36	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
11:44:36	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
11:48:42	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Buy
11:48:42	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Client	Sell
11:53:56	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Buy
11:53:56	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Sell
11:57:58	R186	On 03/05/2018			Bond Future	1	13,900,000	0.00 Member	Sell
11:57:58	R186	On 03/05/2018			Bond Future	1	13,900,000	0.00 Client	Buy
12:51:56	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Client	Sell
12:51:56	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Buy
17:07:38	R186	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Sell
17:07:38	R186	On 03/05/2018			Bond Future	1	4,900,000	0.00 Client	Buy
17:07:38	R186	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Buy
17:07:39	R186	On 03/05/2018			Bond Future	1	9,100,000	0.00 Client	Buy
17:07:39	R186	On 03/05/2018			Bond Future	1	9,100,000	0.00 Member	Sell
Total for R186 Bond Future						33	171,200,000	0.00	
11:53:56	R2023	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
11:53:56	R2023	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
12:45:47	R2023	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
12:45:47	R2023	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Sell
Total for R2023 Bond Future						4	2,400,000	0.00	
11:53:56	R2032	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
11:53:56	R2032	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:46:28	R2032	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Sell
12:46:28	R2032	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2032 Bond Future						4	4,000,000	0.00	
11:53:56	R2037	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
11:53:56	R2037	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
12:49:53	R2037	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
12:49:53	R2037	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Sell
Total for R2037 Bond Future						4	2,400,000	0.00	
11:53:56	R2040	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
11:53:56	R2040	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
12:50:34	R2040	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
12:50:34	R2040	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Sell
Total for R2040 Bond Future						4	2,000,000	0.00	
11:53:56	R2048	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
11:53:56	R2048	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
12:51:10	R2048	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
12:51:10	R2048	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Sell
Total for R2048 Bond Future						4	1,600,000	0.00	
16:42:05	R208	On 03/05/2018			Bond Future	1	71,000,000	0.00 Member	Buy
16:42:05	R208	On 03/05/2018			Bond Future	1	71,000,000	0.00 Client	Sell
Total for R208 Bond Future						2	142,000,000	0.00	
10:58:27	R209	On 03/05/2018			Bond Future	1	18,000,000	0.00 Member	Buy
11:11:40	R209	On 03/05/2018			Bond Future	1	18,000,000	0.00 Member	Sell
11:57:58	R209	On 03/05/2018			Bond Future	1	18,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:57:58	R209	On 03/05/2018			Bond Future	1	18,000,000	0.00 Client	Buy
16:23:37	R209	On 03/05/2018			Bond Future	1	12,200,000	0.00 Member	Buy
16:23:37	R209	On 03/05/2018			Bond Future	1	11,500,000	0.00 Member	Sell
16:45:02	R209	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
16:45:02	R209	On 03/05/2018			Bond Future	1	11,500,000	0.00 Client	Sell
16:45:02	R209	On 03/05/2018			Bond Future	1	11,500,000	0.00 Member	Buy
16:45:02	R209	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Buy
16:45:02	R209	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Sell
Total for R209 Bond Future						11	120,800,000	0.00	
12:42:08	R214	On 03/05/2018			Bond Future	1	27,000,000	0.00 Member	Buy
12:42:08	R214	On 03/05/2018			Bond Future	1	93,300,000	0.00 Member	Sell
13:12:48	R214	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
13:12:48	R214	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	27,000,000	0.00 Member	Sell
13:12:48	R214	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
13:12:48	R214	On 03/05/2018			Bond Future	1	51,000,000	0.00 Client	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	27,000,000	0.00 Client	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
13:12:48	R214	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Buy
13:12:48	R214	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Sell
13:12:48	R214	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Sell
13:12:48	R214	On 03/05/2018			Bond Future	1	6,000,000	0.00 Client	Buy
16:23:37	R214	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Buy
16:23:37	R214	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Sell
17:21:48	R214	On 03/05/2018			Bond Future	1	1,900,000	0.00 Client	Buy
17:21:48	R214	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				23	380,800,000		0.00
	Grand Total for all Instruments				91	827,300,000		0.00