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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:17:17	R186	On 01/11/2018		Bond Future	1	3,400,000	0.00 Member	Buy
12:17:17	R186	On 01/11/2018		Bond Future	1	224,900,000	0.00 Member	Sell
13:29:25	R186	On 01/11/2018		Bond Future	1	8,200,000	0.00 Member	Buy
13:29:25	R186	On 01/11/2018		Bond Future	1	68,300,000	0.00 Member	Sell
13:29:25	R186	On 01/11/2018		Bond Future	1	68,300,000	0.00 Member	Buy
13:29:25	R186	On 01/11/2018		Bond Future	1	6,700,000	0.00 Member	Buy
13:29:25	R186	On 01/11/2018		Bond Future	1	8,200,000	0.00 Client	Buy
13:29:25	R186	On 01/11/2018		Bond Future	1	10,800,000	0.00 Member	Sell
13:29:25	R186	On 01/11/2018		Bond Future	1	127,500,000	0.00 Member	Sell
13:29:25	R186	On 01/11/2018		Bond Future	1	10,800,000	0.00 Client	Buy
13:29:25	R186	On 01/11/2018		Bond Future	1	6,700,000	0.00 Client	Buy
13:29:25	R186	On 01/11/2018		Bond Future	1	3,400,000	0.00 Client	Buy
13:29:25	R186	On 01/11/2018		Bond Future	1	3,400,000	0.00 Member	Sell
13:29:25	R186	On 01/11/2018		Bond Future	1	6,700,000	0.00 Member	Sell
13:29:25	R186	On 01/11/2018		Bond Future	1	68,300,000	0.00 Client	Buy
13:29:25	R186	On 01/11/2018		Bond Future	1	10,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:29:25	R186	On 01/11/2018			Bond Future	1	127,500,000	0.00 Member	Buy
13:29:25	R186	On 01/11/2018			Bond Future	1	8,200,000	0.00 Member	Sell
13:29:25	R186	On 01/11/2018			Bond Future	1	127,500,000	0.00 Client	Buy
13:54:15	R186	On 01/11/2018			Bond Future	1	10,000,000	0.00 Member	Buy
13:54:15	R186	On 01/11/2018			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future						21	919,600,000	0.00	
13:43:05	R2023	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Buy
13:43:05	R2023	On 01/11/2018			Bond Future	1	303,200,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	7,900,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	52,000,000	0.00 Client	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	16,100,000	0.00 Client	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	26,400,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	104,900,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	104,900,000	0.00 Member	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	52,000,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	52,000,000	0.00 Member	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	26,400,000	0.00 Client	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	11,100,000	0.00 Member	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	26,400,000	0.00 Member	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	25,700,000	0.00 Member	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	25,300,000	0.00 Client	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	25,300,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	104,900,000	0.00 Client	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	10,900,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	16,100,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	25,700,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	11,100,000	0.00 Client	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	25,300,000	0.00 Member	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	16,100,000	0.00 Member	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	11,100,000	0.00 Member	Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	7,900,000	0.00 Client	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	10,900,000	0.00 Client	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	10,900,000	0.00 Member	Buy
13:47:22	R2023	On 01/11/2018			Bond Future	1	7,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:47:22	R2023	On 01/11/2018			Bond Future	1	25,700,000	0.00 Client	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Sell
13:47:23	R2023	On 01/11/2018			Bond Future	1	4,900,000	0.00 Client	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	4,900,000	0.00 Member	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	7,400,000	0.00 Member	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	7,400,000	0.00 Client	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	3,100,000	0.00 Member	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Sell
13:47:23	R2023	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	3,100,000	0.00 Client	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	4,200,000	0.00 Client	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Sell
13:47:23	R2023	On 01/11/2018			Bond Future	1	1,200,000	0.00 Client	Buy
13:47:23	R2023	On 01/11/2018			Bond Future	1	3,100,000	0.00 Member	Sell
13:47:23	R2023	On 01/11/2018			Bond Future	1	4,900,000	0.00 Member	Sell
13:47:23	R2023	On 01/11/2018			Bond Future	1	7,400,000	0.00 Member	Sell
Total for R2023 Bond Future						46	1,212,800,000	0.00	
10:35:06	R2048	On 01/11/2018			Bond Future	1	37,000,000	0.00 Member	Sell
10:35:06	R2048	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Buy
10:37:39	R2048	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Buy
10:37:39	R2048	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Sell
10:37:39	R2048	On 01/11/2018			Bond Future	1	7,000,000	0.00 Client	Buy
10:37:39	R2048	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Sell
10:37:39	R2048	On 01/11/2018			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R2048 Bond Future						7	148,000,000	0.00	
10:10:04	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Client	Buy
10:10:04	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Client	Sell
10:10:04	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Sell
10:10:04	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						4	60,000,000	0.00	
16:59:57	R214	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Sell
16:59:57	R214	On 01/11/2018			Bond Future	1	386,600,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	142,500,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	74,200,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	34,900,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	13,800,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	13,800,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	38,900,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	34,900,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	34,900,000	0.00 Member	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	22,000,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	142,500,000	0.00 Member	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	74,200,000	0.00 Member	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	22,000,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	6,800,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	22,000,000	0.00 Member	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	9,100,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	38,900,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	13,800,000	0.00 Member	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	9,100,000	0.00 Member	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	38,900,000	0.00 Member	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	142,500,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	6,400,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	74,200,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	9,100,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	6,800,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	6,400,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	19,500,000	0.00 Client	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	6,800,000	0.00 Member	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	6,400,000	0.00 Member	Sell
17:21:49	R214	On 01/11/2018			Bond Future	1	19,500,000	0.00 Member	Buy
17:21:49	R214	On 01/11/2018			Bond Future	1	19,500,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	1,200,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	3,300,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	400,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	3,800,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	100,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	400,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Buy
17:21:50	R214	On 01/11/2018			Bond Future	1	1,400,000	0.00 Client	Sell
17:21:50	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				67	1,546,400,000		0.00
	Grand Total for all Instruments				145	3,886,800,000		0.00