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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/02/2018

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:50:30	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
9:50:30	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
10:16:41	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Buy
10:16:41	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Buy
10:16:41	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Sell
10:16:41	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Client	Sell
10:16:41	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Sell
10:16:41	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
10:16:41	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
10:16:41	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
11:33:36	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Buy
11:33:36	R186	On 03/05/2018			Bond Future	1	44,500,000	0.00 Member	Sell
14:49:37	R186	On 03/05/2018	8.45	Call	Bond Future	1	474,500,000	0.00 Member	Buy
14:49:37	R186	On 03/05/2018	8.00	Call	Bond Future	1	474,500,000	0.00 Member	Sell
14:49:37	R186	On 03/05/2018	8.45	Call	Bond Future	1	338,100,000	0.00 Member	Sell
14:49:37	R186	On 03/05/2018	8.00	Call	Bond Future	1	338,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	30,500,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	30,500,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	16,600,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	33,200,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	7,900,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	6,300,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	200,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	200,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	9,500,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	30,500,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	16,600,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	16,600,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	16,300,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	1,800,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	900,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	900,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	1,400,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	16,300,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	1,100,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	500,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	1,800,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	9,800,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	16,300,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	1,800,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	1,400,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	9,800,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	9,500,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	7,900,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	7,900,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	200,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	200,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	1,100,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	900,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	6,300,000	0.00 Member	Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	6,300,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	9,800,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	1,100,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	500,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	33,200,000	0.00 Member	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	1,400,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	500,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	33,200,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	9,500,000	0.00 Client	Buy
15:14:45	R186	On 03/05/2018	8.00	Call	Bond Future	1	200,000	0.00 Client	Buy
15:14:46	R186	On 03/05/2018	8.00	Call	Bond Future	1	200,000	0.00 Client	Buy
15:14:46	R186	On 03/05/2018	8.00	Call	Bond Future	1	200,000	0.00 Member	Buy
15:14:46	R186	On 03/05/2018	8.00	Call	Bond Future	1	200,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	30,500,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	30,500,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	200,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	900,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	7,900,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	200,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	16,300,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	9,500,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	16,600,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	16,300,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	16,300,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	9,800,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	9,500,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	7,900,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	7,900,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	30,500,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	16,600,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	9,800,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	6,300,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	6,300,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	1,800,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	1,400,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	1,400,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	1,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	900,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	900,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	9,500,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	200,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	1,800,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	200,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	500,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	200,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	200,000	0.00 Member	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	200,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	1,100,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	33,200,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	200,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	500,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	16,600,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	33,200,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	200,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	1,400,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	6,300,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	1,100,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	500,000	0.00 Client	Sell
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	1,800,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	9,800,000	0.00 Member	Buy
15:15:08	R186	On 03/05/2018	8.45	Call	Bond Future	1	33,200,000	0.00 Member	Sell
15:59:06	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Client	Buy
15:59:06	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Buy
15:59:06	R186	On 03/05/2018			Bond Future	1	30,600,000	0.00 Member	Buy
15:59:06	R186	On 03/05/2018			Bond Future	1	10,100,000	0.00 Member	Buy
15:59:06	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Sell
15:59:06	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Sell
15:59:06	R186	On 03/05/2018			Bond Future	1	10,100,000	0.00 Member	Sell
15:59:06	R186	On 03/05/2018			Bond Future	1	10,100,000	0.00 Client	Buy
15:59:06	R186	On 03/05/2018			Bond Future	1	30,600,000	0.00 Member	Sell
15:59:06	R186	On 03/05/2018			Bond Future	1	30,600,000	0.00 Client	Buy
15:59:06	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						123	2,661,600,000	0.00	
17:00:20	R2037	On 03/05/2018			Bond Future	1	318,700,000	0.00 Client	Buy
17:00:20	R2037	On 03/05/2018			Bond Future	1	318,700,000	0.00 Member	Sell
Total for R2037 Bond Future						2	637,400,000	0.00	
11:51:19	R2040	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Sell
11:51:19	R2040	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Buy
12:07:33	R2040	On 03/05/2018			Bond Future	1	30,000,000	0.00 Client	Buy
12:07:33	R2040	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Sell
Total for R2040 Bond Future						4	120,000,000	0.00	
11:33:36	R2044	On 03/05/2018			Bond Future	1	15,400,000	0.00 Member	Buy
11:33:36	R2044	On 03/05/2018			Bond Future	1	15,400,000	0.00 Member	Sell
15:59:41	R2044	On 03/05/2018			Bond Future	1	15,400,000	0.00 Member	Sell
15:59:41	R2044	On 03/05/2018			Bond Future	1	15,400,000	0.00 Client	Buy
Total for R2044 Bond Future						4	61,600,000	0.00	
11:33:36	R2048	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Buy
11:33:36	R2048	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Sell
16:00:11	R2048	On 03/05/2018			Bond Future	1	8,000,000	0.00 Client	Buy
16:00:11	R2048	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	32,000,000	0.00	
15:22:07	R207	On 03/05/2018			Bond Future	1	33,100,000	0.00 Member	Sell
15:22:07	R207	On 03/05/2018			Bond Future	1	72,000,000	0.00 Member	Buy
16:01:21	R207	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Buy
16:01:21	R207	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Sell
16:01:21	R207	On 03/05/2018			Bond Future	1	36,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:21	R207	On 03/05/2018			Bond Future	1	36,700,000	0.00 Member	Sell
16:01:21	R207	On 03/05/2018			Bond Future	1	33,100,000	0.00 Member	Buy
16:01:21	R207	On 03/05/2018			Bond Future	1	33,100,000	0.00 Client	Sell
16:01:21	R207	On 03/05/2018			Bond Future	1	2,200,000	0.00 Client	Sell
16:01:21	R207	On 03/05/2018			Bond Future	1	36,700,000	0.00 Client	Sell
Total for R207 Bond Future						10	288,000,000	0.00	
15:12:37	R209	On 03/05/2018	10.00	Put	Bond Future	1	500,000	0.00 Client	Buy
15:12:37	R209	On 03/05/2018	10.00	Put	Bond Future	1	500,000	0.00 Client	Sell
Total for R209 Bond Future						2	1,000,000	0.00	
Grand Total for all Instruments						149	3,801,600,000	0.00	