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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:02:04	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Client	Sell
10:02:04	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					2	40,000	0.00	
17:01:49	I2050	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Sell
17:01:49	I2050	On 07/02/2019		Bond Future	1	2,000,000	0.00 Client	Buy
Total for I2050 Bond Future					2	4,000,000	0.00	
17:24:35	IGOV	On 07/02/2019		Index Future	1	10,000	0.00 Client	Sell
17:24:35	IGOV	On 07/02/2019		Index Future	1	10,000	0.00 Member	Buy
17:39:16	IGOV	On 07/02/2019		Index Future	1	10,000	0.00 Member	Sell
17:39:16	IGOV	On 07/02/2019		Index Future	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for IGOV Index Future						4	40,000	0.00	
8:44:18	R186	On 07/02/2019			Bond Future	1	13,700,000	0.00 Member	Sell
8:44:18	R186	On 07/02/2019			Bond Future	1	103,400,000	0.00 Client	Buy
8:44:18	R186	On 07/02/2019			Bond Future	1	103,400,000	0.00 Member	Sell
8:44:18	R186	On 07/02/2019			Bond Future	1	150,000,000	0.00 Member	Sell
8:44:18	R186	On 07/02/2019			Bond Future	1	111,300,000	0.00 Member	Sell
8:44:18	R186	On 07/02/2019			Bond Future	1	111,300,000	0.00 Client	Buy
8:44:18	R186	On 07/02/2019			Bond Future	1	150,000,000	0.00 Client	Buy
8:44:18	R186	On 07/02/2019			Bond Future	1	13,700,000	0.00 Client	Buy
8:46:34	R186	On 07/02/2019			Bond Future	1	103,400,000	0.00 Member	Buy
8:46:34	R186	On 07/02/2019			Bond Future	1	150,000,000	0.00 Member	Buy
8:46:34	R186	On 07/02/2019			Bond Future	1	111,300,000	0.00 Member	Buy
8:46:34	R186	On 07/02/2019			Bond Future	1	103,400,000	0.00 Client	Sell
8:46:34	R186	On 07/02/2019			Bond Future	1	111,300,000	0.00 Client	Sell
8:46:34	R186	On 07/02/2019			Bond Future	1	13,700,000	0.00 Client	Sell
8:46:34	R186	On 07/02/2019			Bond Future	1	13,700,000	0.00 Member	Buy
8:46:34	R186	On 07/02/2019			Bond Future	1	150,000,000	0.00 Client	Sell
9:57:22	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Buy
9:57:22	R186	On 07/02/2019			Bond Future	1	51,700,000	0.00 Member	Sell
11:11:54	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
11:11:54	R186	On 07/02/2019			Bond Future	1	59,000,000	0.00 Member	Sell
11:20:04	R186	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Sell
11:20:04	R186	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
12:39:28	R186	On 07/02/2019			Bond Future	1	75,000,000	0.00 Member	Sell
12:39:28	R186	On 07/02/2019			Bond Future	1	75,000,000	0.00 Member	Buy
12:45:23	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
12:45:23	R186	On 07/02/2019			Bond Future	1	75,000,000	0.00 Member	Buy
13:38:34	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Sell
13:38:34	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
13:38:34	R186	On 07/02/2019			Bond Future	1	70,000,000	0.00 Member	Buy
13:38:34	R186	On 07/02/2019			Bond Future	1	70,000,000	0.00 Member	Sell
13:38:34	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
13:38:34	R186	On 07/02/2019			Bond Future	1	70,000,000	0.00 Client	Sell
13:38:34	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:38:34	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
14:14:56	R186	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Sell
14:14:56	R186	On 07/02/2019			Bond Future	1	6,800,000	0.00 Member	Sell
14:14:56	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Client	Buy
14:14:56	R186	On 07/02/2019			Bond Future	1	16,500,000	0.00 Member	Sell
14:14:56	R186	On 07/02/2019			Bond Future	1	20,000,000	0.00 Client	Buy
14:14:56	R186	On 07/02/2019			Bond Future	1	6,800,000	0.00 Client	Buy
14:14:56	R186	On 07/02/2019			Bond Future	1	16,500,000	0.00 Client	Buy
14:14:56	R186	On 07/02/2019			Bond Future	1	6,600,000	0.00 Client	Buy
14:14:56	R186	On 07/02/2019			Bond Future	1	6,600,000	0.00 Member	Sell
14:14:56	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
14:14:56	R186	On 07/02/2019			Bond Future	1	6,800,000	0.00 Member	Buy
14:14:56	R186	On 07/02/2019			Bond Future	1	16,500,000	0.00 Member	Buy
14:14:56	R186	On 07/02/2019			Bond Future	1	6,600,000	0.00 Member	Buy
14:14:56	R186	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	3,800,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	3,800,000	0.00 Member	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	4,800,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	27,100,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	2,400,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	3,800,000	0.00 Member	Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	7,200,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	7,200,000	0.00 Member	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	27,100,000	0.00 Member	Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	27,100,000	0.00 Member	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	7,200,000	0.00 Member	Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Sell
14:15:54	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
14:15:54	R186	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Sell
15:13:51	R186	On 07/02/2019			Bond Future	1	8,400,000	0.00 Member	Buy
15:13:51	R186	On 07/02/2019			Bond Future	1	97,200,000	0.00 Member	Buy
15:13:51	R186	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Sell
15:13:51	R186	On 07/02/2019			Bond Future	1	96,000,000	0.00 Member	Sell
16:01:47	R186	On 07/02/2019			Bond Future	1	3,300,000	0.00 Client	Sell
16:01:47	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
16:01:47	R186	On 07/02/2019			Bond Future	1	2,100,000	0.00 Client	Sell
16:01:47	R186	On 07/02/2019			Bond Future	1	3,300,000	0.00 Member	Sell
16:01:47	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:01:47	R186	On 07/02/2019			Bond Future	1	3,300,000	0.00 Member	Buy
16:01:47	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
16:01:47	R186	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
16:02:26	R186	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:02:26	R186	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
16:02:26	R186	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Sell
16:02:26	R186	On 07/02/2019			Bond Future	1	96,000,000	0.00 Member	Buy
16:02:26	R186	On 07/02/2019			Bond Future	1	96,000,000	0.00 Client	Sell
17:01:49	R186	On 07/02/2019			Bond Future	1	8,000,000	0.00 Member	Sell
17:01:49	R186	On 07/02/2019			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R186 Bond Future						96	2,846,800,000	0.00	
10:26:47	R2023	On 07/02/2019			Bond Future	1	100,000,000	0.00 Member	Buy
10:26:47	R2023	On 07/02/2019			Bond Future	1	100,000,000	0.00 Member	Sell
14:50:27	R2023	On 07/02/2019			Bond Future	1	30,300,000	0.00 Member	Sell
14:50:27	R2023	On 07/02/2019			Bond Future	1	26,000,000	0.00 Member	Buy
16:05:13	R2023	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Sell
16:05:13	R2023	On 07/02/2019			Bond Future	1	26,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:05:13	R2023	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Buy
16:05:13	R2023	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Sell
16:05:13	R2023	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Buy
16:05:13	R2023	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
16:05:13	R2023	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
16:05:13	R2023	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Buy
16:05:13	R2023	On 07/02/2019			Bond Future	1	26,000,000	0.00 Client	Buy
16:05:13	R2023	On 07/02/2019			Bond Future	1	4,000,000	0.00 Client	Buy
16:05:13	R2023	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
Total for R2023 Bond Future						15	321,200,000	0.00	
14:09:57	R2032	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Sell
14:09:57	R2032	On 07/02/2019			Bond Future	1	148,000,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	4,600,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	6,500,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	35,100,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	35,100,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	70,700,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	6,500,000	0.00 Member	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	6,500,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	10,400,000	0.00 Member	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	10,400,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	70,700,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	70,700,000	0.00 Member	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	35,100,000	0.00 Member	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	5,000,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	10,400,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
14:13:51	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Client	Sell
14:13:51	R2032	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2032 Bond Future						34	592,000,000	0.00	
8:52:22	R2037	On 07/02/2019			Bond Future	1	124,000,000	0.00 Member	Buy
8:52:22	R2037	On 07/02/2019			Bond Future	1	16,400,000	0.00 Member	Buy
8:52:22	R2037	On 07/02/2019			Bond Future	1	16,400,000	0.00 Client	Sell
8:52:22	R2037	On 07/02/2019			Bond Future	1	124,000,000	0.00 Client	Sell
8:52:22	R2037	On 07/02/2019			Bond Future	1	179,900,000	0.00 Member	Buy
8:52:22	R2037	On 07/02/2019			Bond Future	1	133,500,000	0.00 Member	Buy
8:52:22	R2037	On 07/02/2019			Bond Future	1	133,500,000	0.00 Client	Sell
8:52:22	R2037	On 07/02/2019			Bond Future	1	179,900,000	0.00 Client	Sell
8:54:04	R2037	On 07/02/2019			Bond Future	1	16,400,000	0.00 Member	Sell
8:54:04	R2037	On 07/02/2019			Bond Future	1	16,400,000	0.00 Client	Buy
8:54:04	R2037	On 07/02/2019			Bond Future	1	124,000,000	0.00 Member	Sell
8:54:04	R2037	On 07/02/2019			Bond Future	1	133,500,000	0.00 Member	Sell
8:54:04	R2037	On 07/02/2019			Bond Future	1	179,900,000	0.00 Member	Sell
8:54:04	R2037	On 07/02/2019			Bond Future	1	124,000,000	0.00 Client	Buy
8:54:04	R2037	On 07/02/2019			Bond Future	1	179,900,000	0.00 Client	Buy
8:54:04	R2037	On 07/02/2019			Bond Future	1	133,500,000	0.00 Client	Buy
Total for R2037 Bond Future						16	1,815,200,000	0.00	
9:02:52	R2040	On 07/02/2019			Bond Future	1	106,000,000	0.00 Client	Sell
9:02:52	R2040	On 07/02/2019			Bond Future	1	106,900,000	0.00 Member	Buy
9:02:52	R2040	On 07/02/2019			Bond Future	1	106,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:02:52	R2040	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Buy
9:02:52	R2040	On 07/02/2019			Bond Future	1	56,700,000	0.00 Member	Buy
9:02:52	R2040	On 07/02/2019			Bond Future	1	106,000,000	0.00 Member	Buy
9:02:52	R2040	On 07/02/2019			Bond Future	1	1,900,000	0.00 Client	Sell
9:02:52	R2040	On 07/02/2019			Bond Future	1	56,700,000	0.00 Client	Sell
9:04:14	R2040	On 07/02/2019			Bond Future	1	1,900,000	0.00 Client	Buy
9:04:14	R2040	On 07/02/2019			Bond Future	1	106,000,000	0.00 Client	Buy
9:04:14	R2040	On 07/02/2019			Bond Future	1	56,700,000	0.00 Member	Sell
9:04:14	R2040	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Sell
9:04:14	R2040	On 07/02/2019			Bond Future	1	106,900,000	0.00 Member	Sell
9:04:14	R2040	On 07/02/2019			Bond Future	1	106,000,000	0.00 Member	Sell
9:04:14	R2040	On 07/02/2019			Bond Future	1	56,700,000	0.00 Client	Buy
9:04:14	R2040	On 07/02/2019			Bond Future	1	106,900,000	0.00 Client	Buy
Total for R2040 Bond Future						16	1,086,000,000	0.00	
12:12:33	R2044	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
12:12:33	R2044	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
16:08:10	R2044	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
16:08:10	R2044	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
16:44:20	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
16:44:20	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Buy
16:50:11	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
16:59:27	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
Total for R2044 Bond Future						8	4,000,000	0.00	
17:01:49	R2048	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Sell
17:01:49	R2048	On 07/02/2019			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	12,000,000	0.00	
9:22:36	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
10:05:48	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
10:05:48	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:33:44	R209	On 07/02/2019			Bond Future	1	22,100,000	0.00 Member	Sell
10:33:44	R209	On 07/02/2019			Bond Future	1	22,100,000	0.00 Member	Buy
10:38:46	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
10:41:45	R209	On 07/02/2019			Bond Future	1	22,100,000	0.00 Client	Buy
10:41:45	R209	On 07/02/2019			Bond Future	1	22,100,000	0.00 Member	Sell
Total for R209 Bond Future						8	92,400,000	0.00	
17:01:49	R212	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
17:01:49	R212	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R212 Bond Future						2	6,000,000	0.00	
10:33:44	R214	On 07/02/2019			Bond Future	1	22,400,000	0.00 Member	Sell
10:33:44	R214	On 07/02/2019			Bond Future	1	22,400,000	0.00 Member	Buy
10:41:05	R214	On 07/02/2019			Bond Future	1	22,400,000	0.00 Member	Sell
10:41:05	R214	On 07/02/2019			Bond Future	1	22,400,000	0.00 Client	Buy
Total for R214 Bond Future						4	89,600,000	0.00	
Grand Total for all Instruments						209	6,869,280,000	0.00	