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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:32:04	IGOV	On 03/05/2018		Index Future	1	10,000	0.00 Client	Buy
8:32:04	IGOV	On 03/05/2018		Index Future	1	10,000	0.00 Member	Sell
12:07:54	IGOV	On 03/05/2018		Index Future	1	10,000	0.00 Member	Buy
12:07:54	IGOV	On 03/05/2018		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					4	40,000	0.00	
8:37:50	R186	On 03/05/2018		Bond Future	1	800,000	0.00 Member	Sell
8:37:50	R186	On 03/05/2018		Bond Future	1	800,000	0.00 Member	Buy
9:05:46	R186	On 03/05/2018		Bond Future	1	800,000	0.00 Client	Buy
9:05:46	R186	On 03/05/2018		Bond Future	1	800,000	0.00 Member	Sell
9:52:38	R186	On 03/05/2018		Bond Future	1	10,000,000	0.00 Member	Sell
9:52:38	R186	On 03/05/2018		Bond Future	1	10,000,000	0.00 Client	Buy
12:12:43	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Buy
12:12:43	R186	On 03/05/2018		Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:42:48	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Client	Buy
12:42:48	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Buy
12:42:48	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
12:42:48	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Buy
12:42:48	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Buy
12:42:48	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
12:42:48	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
12:42:48	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Sell
15:34:00	R186	On 03/05/2018			Bond Future	1	1,800,000	0.00 Member	Sell
15:34:00	R186	On 03/05/2018			Bond Future	1	1,800,000	0.00 Member	Buy
16:22:44	R186	On 03/05/2018			Bond Future	1	1,800,000	0.00 Client	Buy
16:22:44	R186	On 03/05/2018			Bond Future	1	1,800,000	0.00 Member	Sell
16:27:18	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:27:18	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:43:19	R186	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
16:43:19	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:43:19	R186	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Buy
16:43:19	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:43:19	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Sell
16:43:19	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Buy
16:43:19	R186	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
16:43:19	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R186 Bond Future						30	90,400,000	0.00	
8:51:01	R2023	On 03/05/2018			Bond Future	1	87,500,000	0.00 Member	Sell
8:51:01	R2023	On 03/05/2018			Bond Future	1	21,000,000	0.00 Member	Buy
9:10:17	R2023	On 03/05/2018			Bond Future	1	20,700,000	0.00 Client	Buy
9:10:17	R2023	On 03/05/2018			Bond Future	1	20,700,000	0.00 Member	Sell
9:10:17	R2023	On 03/05/2018			Bond Future	1	20,700,000	0.00 Member	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	12,100,000	0.00 Member	Sell
9:10:18	R2023	On 03/05/2018			Bond Future	1	8,900,000	0.00 Client	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	1,900,000	0.00 Client	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	1,300,000	0.00 Client	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	8,900,000	0.00 Member	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:10:18	R2023	On 03/05/2018			Bond Future	1	1,300,000	0.00 Member	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	12,100,000	0.00 Client	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Sell
9:10:18	R2023	On 03/05/2018			Bond Future	1	1,300,000	0.00 Member	Sell
9:10:18	R2023	On 03/05/2018			Bond Future	1	12,100,000	0.00 Member	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	11,800,000	0.00 Member	Sell
9:10:18	R2023	On 03/05/2018			Bond Future	1	11,800,000	0.00 Member	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	9,800,000	0.00 Member	Sell
9:10:18	R2023	On 03/05/2018			Bond Future	1	9,800,000	0.00 Client	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	9,800,000	0.00 Member	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	11,800,000	0.00 Client	Buy
9:10:18	R2023	On 03/05/2018			Bond Future	1	8,900,000	0.00 Member	Sell
12:26:52	R2023	On 03/05/2018			Bond Future	1	250,000,000	0.00 Member	Buy
12:26:52	R2023	On 03/05/2018			Bond Future	1	250,000,000	0.00 Member	Sell
14:44:35	R2023	On 03/05/2018			Bond Future	1	520,800,000	0.00 Member	Buy
14:44:35	R2023	On 03/05/2018			Bond Future	1	520,800,000	0.00 Member	Sell
14:49:25	R2023	On 03/05/2018			Bond Future	1	250,000,000	0.00 Member	Buy
14:49:25	R2023	On 03/05/2018			Bond Future	1	250,000,000	0.00 Client	Sell
14:49:47	R2023	On 03/05/2018			Bond Future	1	520,800,000	0.00 Member	Buy
14:49:47	R2023	On 03/05/2018			Bond Future	1	520,800,000	0.00 Client	Sell
Total for R2023 Bond Future						31	3,391,200,000	0.00	
12:26:52	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:26:52	R2040	On 03/05/2018			Bond Future	1	80,000,000	0.00 Member	Buy
12:35:36	R2040	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Buy
12:35:36	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Sell
12:35:36	R2040	On 03/05/2018			Bond Future	1	40,000,000	0.00 Member	Sell
12:35:36	R2040	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Sell
12:35:36	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:35:36	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
12:35:36	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Sell
12:35:36	R2040	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
12:35:36	R2040	On 03/05/2018			Bond Future	1	40,000,000	0.00 Client	Sell
12:35:36	R2040	On 03/05/2018			Bond Future	1	20,000,000	0.00 Client	Sell
12:35:36	R2040	On 03/05/2018			Bond Future	1	40,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						13	320,000,000	0.00	
12:01:12	R207	On 03/05/2018			Bond Future	1	352,100,000	0.00 Member	Buy
12:01:12	R207	On 03/05/2018			Bond Future	1	10,900,000	0.00 Member	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	24,800,000	0.00 Member	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	182,000,000	0.00 Client	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	24,800,000	0.00 Member	Buy
12:17:45	R207	On 03/05/2018			Bond Future	1	74,400,000	0.00 Client	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	182,000,000	0.00 Member	Buy
12:17:45	R207	On 03/05/2018			Bond Future	1	182,000,000	0.00 Member	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	74,400,000	0.00 Member	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	60,000,000	0.00 Member	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	24,800,000	0.00 Client	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	60,000,000	0.00 Client	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	74,400,000	0.00 Member	Buy
12:17:45	R207	On 03/05/2018			Bond Future	1	10,900,000	0.00 Client	Sell
12:17:45	R207	On 03/05/2018			Bond Future	1	10,900,000	0.00 Member	Buy
12:17:45	R207	On 03/05/2018			Bond Future	1	60,000,000	0.00 Member	Buy
Total for R207 Bond Future						16	1,408,400,000	0.00	
12:26:52	R208	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Sell
12:26:52	R208	On 03/05/2018			Bond Future	1	258,200,000	0.00 Member	Buy
12:36:55	R208	On 03/05/2018			Bond Future	1	60,000,000	0.00 Member	Buy
12:36:55	R208	On 03/05/2018			Bond Future	1	40,000,000	0.00 Member	Buy
12:36:55	R208	On 03/05/2018			Bond Future	1	140,200,000	0.00 Member	Buy
12:36:55	R208	On 03/05/2018			Bond Future	1	140,200,000	0.00 Member	Sell
12:36:55	R208	On 03/05/2018			Bond Future	1	40,000,000	0.00 Client	Sell
12:36:55	R208	On 03/05/2018			Bond Future	1	140,200,000	0.00 Client	Sell
12:36:55	R208	On 03/05/2018			Bond Future	1	60,000,000	0.00 Client	Sell
12:36:55	R208	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
12:36:55	R208	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:36:55	R208	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Buy
12:36:55	R208	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:36:55	R208	On 03/05/2018			Bond Future	1	60,000,000	0.00 Member	Sell
12:36:55	R208	On 03/05/2018			Bond Future	1	40,000,000	0.00 Member	Sell
12:36:55	R208	On 03/05/2018			Bond Future	1	8,000,000	0.00 Client	Sell
Total for R208 Bond Future						16	1,032,800,000	0.00	
17:16:38	R209	On 03/05/2018			Bond Future	1	11,400,000	0.00 Member	Sell
17:16:38	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
17:22:41	R209	On 03/05/2018			Bond Future	1	11,100,000	0.00 Member	Buy
17:22:41	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Buy
17:22:41	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
17:22:41	R209	On 03/05/2018			Bond Future	1	11,100,000	0.00 Member	Sell
17:22:41	R209	On 03/05/2018			Bond Future	1	11,100,000	0.00 Client	Buy
Total for R209 Bond Future						7	45,600,000	0.00	
Grand Total for all Instruments						117	6,288,440,000	0.00	