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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:21:17	GOVI	On 02/08/2018		GOVI	1	30,000	0.00 Client	Sell
12:21:17	GOVI	On 02/08/2018		GOVI	1	20,000	0.00 Member	Buy
13:49:18	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Buy
13:49:18	GOVI	On 02/08/2018		GOVI	1	20,000	0.00 Client	Buy
13:49:18	GOVI	On 02/08/2018		GOVI	1	20,000	0.00 Member	Sell
13:49:18	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Sell
13:49:18	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					7	120,000	0.00	
11:29:13	I2038	On 02/08/2018		Bond Future	1	3,800,000	0.00 Member	Sell
11:29:13	I2038	On 02/08/2018		Bond Future	1	3,800,000	0.00 Member	Buy
12:16:44	I2038	On 02/08/2018		Bond Future	1	3,800,000	0.00 Client	Buy
12:16:44	I2038	On 02/08/2018		Bond Future	1	3,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						4	15,200,000	0.00	
10:39:14	I2046	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Buy
10:41:28	I2046	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Sell
12:08:17	I2046	On 02/08/2018			Bond Future	1	50,000,000	0.00 Member	Sell
12:08:17	I2046	On 02/08/2018			Bond Future	1	50,000,000	0.00 Client	Buy
12:08:17	I2046	On 02/08/2018			Bond Future	1	50,000,000	0.00 Member	Buy
12:09:01	I2046	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Buy
12:09:01	I2046	On 02/08/2018			Bond Future	1	25,000,000	0.00 Client	Buy
12:09:01	I2046	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
12:09:26	I2046	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
12:09:26	I2046	On 02/08/2018			Bond Future	1	25,000,000	0.00 Client	Buy
Total for I2046 Bond Future						10	400,000,000	0.00	
11:29:13	I2050	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Sell
11:29:13	I2050	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Buy
12:16:08	I2050	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Sell
12:16:08	I2050	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Buy
Total for I2050 Bond Future						4	12,400,000	0.00	
16:26:36	IGOV	On 02/08/2018			Index Future	1	50,000	0.00 Client	Buy
16:26:36	IGOV	On 02/08/2018			Index Future	1	50,000	0.00 Member	Sell
17:09:00	IGOV	On 02/08/2018			Index Future	1	50,000	0.00 Member	Buy
17:09:00	IGOV	On 02/08/2018			Index Future	1	50,000	0.00 Client	Sell
Total for IGOV Index Future						4	200,000	0.00	
16:06:09	R186	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Sell
16:06:09	R186	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Buy
16:12:35	R186	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
16:12:35	R186	On 02/08/2018			Bond Future	1	8,000,000	0.00 Client	Buy
16:12:35	R186	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:12:35	R186	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
16:12:35	R186	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Sell
17:22:41	R186	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Sell
17:22:41	R186	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Buy
17:26:12	R186	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Sell
17:26:12	R186	On 02/08/2018			Bond Future	1	16,000,000	0.00 Client	Buy
Total for R186 Bond Future						11	102,000,000	0.00	
12:58:11	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
12:58:11	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
13:03:48	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
13:03:48	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
Total for R2023 Bond Future						4	3,200,000	0.00	
17:13:49	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Sell
17:13:49	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Buy
Total for R2030 Bond Future						2	6,800,000	0.00	
9:38:51	R2044	On 02/08/2018			Bond Future	1	81,000,000	0.00 Member	Sell
9:38:51	R2044	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
10:12:26	R2044	On 02/08/2018			Bond Future	1	50,000,000	0.00 Member	Buy
10:12:26	R2044	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
10:12:26	R2044	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Buy
10:12:26	R2044	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
10:12:26	R2044	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Buy
10:12:26	R2044	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
10:12:26	R2044	On 02/08/2018			Bond Future	1	15,000,000	0.00 Client	Buy
10:12:26	R2044	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
10:12:26	R2044	On 02/08/2018			Bond Future	1	50,000,000	0.00 Member	Sell
10:12:26	R2044	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
10:12:26	R2044	On 02/08/2018			Bond Future	1	50,000,000	0.00 Client	Buy
10:12:26	R2044	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:12:26	R2044	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Sell
10:12:26	R2044	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Buy
13:45:34	R2044	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Sell
13:45:34	R2044	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Buy
15:37:08	R2044	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Buy
15:37:08	R2044	On 02/08/2018			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2044 Bond Future						20	332,800,000	0.00	
9:16:47	R2048	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Sell
9:16:47	R2048	On 02/08/2018			Bond Future	1	100,000,000	0.00 Client	Buy
9:38:51	R2048	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
9:38:51	R2048	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
10:12:17	R2048	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Buy
10:12:17	R2048	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
13:31:27	R2048	On 02/08/2018			Bond Future	1	2,500,000	0.00 Client	Buy
13:31:27	R2048	On 02/08/2018			Bond Future	1	2,500,000	0.00 Client	Sell
14:08:25	R2048	On 02/08/2018			Bond Future	1	231,600,000	0.00 Member	Sell
14:08:25	R2048	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
14:17:42	R2048	On 02/08/2018			Bond Future	1	220,000,000	0.00 Member	Sell
14:17:42	R2048	On 02/08/2018			Bond Future	1	220,000,000	0.00 Client	Buy
14:17:42	R2048	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Buy
14:17:42	R2048	On 02/08/2018			Bond Future	1	220,000,000	0.00 Member	Buy
14:17:42	R2048	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
14:17:42	R2048	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
14:17:43	R2048	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
14:17:43	R2048	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
14:17:43	R2048	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
14:17:43	R2048	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
14:17:43	R2048	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
14:17:43	R2048	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
14:17:43	R2048	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
14:17:43	R2048	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
14:17:43	R2048	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
14:17:43	R2048	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
14:17:43	R2048	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:06:09	R2048	On 02/08/2018			Bond Future	1	23,000,000	0.00 Member	Sell
16:06:09	R2048	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Buy
16:13:10	R2048	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:13:10	R2048	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
16:13:10	R2048	On 02/08/2018			Bond Future	1	20,000,000	0.00 Client	Buy
16:13:10	R2048	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
16:13:10	R2048	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R2048 Bond Future						34	1,239,400,000	0.00	
11:29:13	R209	On 02/08/2018			Bond Future	1	33,600,000	0.00 Member	Sell
11:29:13	R209	On 02/08/2018			Bond Future	1	25,100,000	0.00 Member	Buy
12:19:40	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
12:19:40	R209	On 02/08/2018			Bond Future	1	25,100,000	0.00 Member	Sell
12:19:40	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
12:19:40	R209	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Buy
12:19:40	R209	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Sell
12:19:40	R209	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Buy
12:19:40	R209	On 02/08/2018			Bond Future	1	3,900,000	0.00 Client	Buy
12:19:40	R209	On 02/08/2018			Bond Future	1	25,100,000	0.00 Client	Buy
12:19:40	R209	On 02/08/2018			Bond Future	1	3,600,000	0.00 Client	Buy
12:19:40	R209	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Sell
12:19:40	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
15:23:02	R209	On 02/08/2018			Bond Future	1	60,000,000	0.00 Member	Sell
15:23:02	R209	On 02/08/2018			Bond Future	1	60,000,000	0.00 Member	Buy
15:38:52	R209	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
15:38:52	R209	On 02/08/2018			Bond Future	1	60,000,000	0.00 Member	Sell
16:24:35	R209	On 02/08/2018			Bond Future	1	27,500,000	0.00 Member	Buy
16:24:35	R209	On 02/08/2018			Bond Future	1	27,500,000	0.00 Member	Sell
16:37:03	R209	On 02/08/2018			Bond Future	1	4,400,000	0.00 Client	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Sell
16:37:03	R209	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	35,000,000	0.00 Client	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Client	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:03	R209	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
16:37:03	R209	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	10,200,000	0.00 Client	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	35,000,000	0.00 Member	Sell
16:37:03	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
16:37:03	R209	On 02/08/2018			Bond Future	1	35,000,000	0.00 Member	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Sell
16:37:03	R209	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Buy
16:37:03	R209	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Sell
16:38:03	R209	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
16:38:03	R209	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Buy
17:09:20	R209	On 02/08/2018			Bond Future	1	27,500,000	0.00 Member	Buy
17:09:20	R209	On 02/08/2018			Bond Future	1	27,500,000	0.00 Client	Sell

Total for R209 Bond Future

41 604,400,000 0.00

11:29:13	R214	On 02/08/2018			Bond Future	1	35,000,000	0.00 Member	Sell
11:29:13	R214	On 02/08/2018			Bond Future	1	9,600,000	0.00 Member	Buy
12:18:04	R214	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Buy
12:18:04	R214	On 02/08/2018			Bond Future	1	9,600,000	0.00 Member	Sell
12:18:04	R214	On 02/08/2018			Bond Future	1	4,200,000	0.00 Client	Buy
12:18:04	R214	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Sell
12:18:04	R214	On 02/08/2018			Bond Future	1	5,200,000	0.00 Client	Buy
12:18:04	R214	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
12:18:04	R214	On 02/08/2018			Bond Future	1	13,400,000	0.00 Member	Sell
12:18:04	R214	On 02/08/2018			Bond Future	1	13,400,000	0.00 Client	Buy
12:18:04	R214	On 02/08/2018			Bond Future	1	9,600,000	0.00 Client	Buy
12:18:04	R214	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Buy
12:18:04	R214	On 02/08/2018			Bond Future	1	5,200,000	0.00 Member	Sell
12:18:04	R214	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
12:18:04	R214	On 02/08/2018			Bond Future	1	13,400,000	0.00 Member	Buy
12:18:04	R214	On 02/08/2018			Bond Future	1	5,200,000	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					16	140,000,000		0.00
Grand Total for all Instruments					157	2,856,520,000		0.00