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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:38	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Buy
11:14:38	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Sell
12:07:13	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Buy
12:07:13	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Sell
12:08:58	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Buy
12:08:58	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Sell
14:22:39	GOVI	On 01/11/2018		GOVI	1	20,000	0.00 Client	Sell
14:22:39	GOVI	On 01/11/2018		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					8	100,000	0.00	
10:21:00	R186	On 01/11/2018		Bond Future	1	19,600,000	0.00 Member	Buy
10:21:00	R186	On 01/11/2018		Bond Future	1	31,800,000	0.00 Member	Sell
10:57:01	R186	On 01/11/2018		Bond Future	1	25,700,000	0.00 Member	Buy
10:57:01	R186	On 01/11/2018		Bond Future	1	54,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:22	R186	On 01/11/2018			Bond Future	1	10,000,000	0.00 Client	Buy
11:14:22	R186	On 01/11/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:02:58	R186	On 01/11/2018			Bond Future	1	110,700,000	0.00 Member	Buy
12:02:58	R186	On 01/11/2018			Bond Future	1	134,000,000	0.00 Member	Sell
12:07:53	R186	On 01/11/2018			Bond Future	1	19,600,000	0.00 Client	Buy
12:07:53	R186	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Buy
12:07:53	R186	On 01/11/2018			Bond Future	1	8,900,000	0.00 Member	Buy
12:07:53	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
12:07:53	R186	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
12:07:53	R186	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Buy
12:07:53	R186	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
12:07:53	R186	On 01/11/2018			Bond Future	1	2,800,000	0.00 Client	Buy
12:07:53	R186	On 01/11/2018			Bond Future	1	8,900,000	0.00 Member	Sell
12:07:53	R186	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Sell
12:07:53	R186	On 01/11/2018			Bond Future	1	8,900,000	0.00 Client	Buy
12:07:53	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
12:07:53	R186	On 01/11/2018			Bond Future	1	19,600,000	0.00 Member	Sell
12:07:53	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
12:31:35	R186	On 01/11/2018			Bond Future	1	23,300,000	0.00 Client	Buy
12:31:35	R186	On 01/11/2018			Bond Future	1	110,700,000	0.00 Member	Sell
12:31:35	R186	On 01/11/2018			Bond Future	1	23,300,000	0.00 Member	Buy
12:31:35	R186	On 01/11/2018			Bond Future	1	110,700,000	0.00 Client	Buy
12:31:35	R186	On 01/11/2018			Bond Future	1	23,300,000	0.00 Member	Sell
13:11:21	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Buy
13:11:21	R186	On 01/11/2018			Bond Future	1	13,000,000	0.00 Member	Sell
13:11:21	R186	On 01/11/2018			Bond Future	1	13,000,000	0.00 Member	Buy
13:11:21	R186	On 01/11/2018			Bond Future	1	3,900,000	0.00 Member	Buy
13:11:21	R186	On 01/11/2018			Bond Future	1	6,100,000	0.00 Member	Buy
13:11:21	R186	On 01/11/2018			Bond Future	1	25,700,000	0.00 Client	Buy
13:11:21	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Client	Buy
13:11:21	R186	On 01/11/2018			Bond Future	1	6,100,000	0.00 Client	Buy
13:11:21	R186	On 01/11/2018			Bond Future	1	3,900,000	0.00 Client	Buy
13:11:21	R186	On 01/11/2018			Bond Future	1	13,000,000	0.00 Client	Buy
13:11:21	R186	On 01/11/2018			Bond Future	1	3,900,000	0.00 Member	Sell
13:11:21	R186	On 01/11/2018			Bond Future	1	6,100,000	0.00 Member	Sell
13:11:21	R186	On 01/11/2018			Bond Future	1	2,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:11:21	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Sell
13:11:21	R186	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Sell
13:11:21	R186	On 01/11/2018			Bond Future	1	25,700,000	0.00 Member	Sell
13:11:21	R186	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Buy
14:55:16	R186	On 01/11/2018			Bond Future	1	175,000,000	0.00 Member	Sell
14:55:16	R186	On 01/11/2018			Bond Future	1	175,000,000	0.00 Member	Buy
15:01:08	R186	On 01/11/2018			Bond Future	1	154,200,000	0.00 Member	Buy
15:01:08	R186	On 01/11/2018			Bond Future	1	175,000,000	0.00 Member	Sell
15:25:25	R186	On 01/11/2018			Bond Future	1	9,300,000	0.00 Member	Buy
15:25:25	R186	On 01/11/2018			Bond Future	1	5,100,000	0.00 Member	Buy
15:25:25	R186	On 01/11/2018			Bond Future	1	6,400,000	0.00 Member	Sell
15:25:25	R186	On 01/11/2018			Bond Future	1	6,400,000	0.00 Client	Buy
15:25:25	R186	On 01/11/2018			Bond Future	1	6,400,000	0.00 Member	Buy
15:25:25	R186	On 01/11/2018			Bond Future	1	5,100,000	0.00 Client	Buy
15:25:25	R186	On 01/11/2018			Bond Future	1	154,200,000	0.00 Client	Buy
15:25:25	R186	On 01/11/2018			Bond Future	1	9,300,000	0.00 Member	Sell
15:25:25	R186	On 01/11/2018			Bond Future	1	9,300,000	0.00 Client	Buy
15:25:25	R186	On 01/11/2018			Bond Future	1	5,100,000	0.00 Member	Sell
15:25:25	R186	On 01/11/2018			Bond Future	1	154,200,000	0.00 Member	Sell
15:33:48	R186	On 01/11/2018			Bond Future	1	5,500,000	0.00 Member	Sell
15:33:48	R186	On 01/11/2018			Bond Future	1	250,000,000	0.00 Member	Buy
15:36:31	R186	On 01/11/2018			Bond Future	1	141,700,000	0.00 Member	Buy
15:36:31	R186	On 01/11/2018			Bond Future	1	13,200,000	0.00 Member	Buy
15:36:31	R186	On 01/11/2018			Bond Future	1	5,500,000	0.00 Client	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	70,500,000	0.00 Member	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	10,600,000	0.00 Client	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	10,600,000	0.00 Member	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	141,700,000	0.00 Member	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	141,700,000	0.00 Client	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	70,500,000	0.00 Client	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	13,200,000	0.00 Client	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	13,200,000	0.00 Member	Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	70,500,000	0.00 Member	Buy
15:36:31	R186	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Buy
15:36:31	R186	On 01/11/2018			Bond Future	1	8,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:36:31	R186	On 01/11/2018			Bond Future	1	5,500,000	0.00 Member	Buy
15:36:31	R186	On 01/11/2018			Bond Future	1	10,600,000	0.00 Member	Buy
15:43:32	R186	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Buy
15:43:32	R186	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Sell
16:01:18	R186	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Sell
16:01:18	R186	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Buy
16:02:36	R186	On 01/11/2018			Bond Future	1	6,000,000	0.00 Client	Sell
16:02:36	R186	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Buy
16:36:47	R186	On 01/11/2018			Bond Future	1	200,000,000	0.00 Member	Sell
16:36:47	R186	On 01/11/2018			Bond Future	1	200,000,000	0.00 Member	Buy
16:39:18	R186	On 01/11/2018			Bond Future	1	176,200,000	0.00 Member	Buy
16:39:18	R186	On 01/11/2018			Bond Future	1	200,000,000	0.00 Member	Sell
17:03:32	R186	On 01/11/2018			Bond Future	1	10,700,000	0.00 Client	Buy
17:03:32	R186	On 01/11/2018			Bond Future	1	10,700,000	0.00 Member	Buy
17:03:32	R186	On 01/11/2018			Bond Future	1	5,800,000	0.00 Member	Sell
17:03:32	R186	On 01/11/2018			Bond Future	1	176,200,000	0.00 Member	Sell
17:03:32	R186	On 01/11/2018			Bond Future	1	5,800,000	0.00 Client	Buy
17:03:32	R186	On 01/11/2018			Bond Future	1	5,800,000	0.00 Member	Buy
17:03:32	R186	On 01/11/2018			Bond Future	1	7,300,000	0.00 Member	Buy
17:03:32	R186	On 01/11/2018			Bond Future	1	7,300,000	0.00 Client	Buy
17:03:32	R186	On 01/11/2018			Bond Future	1	7,300,000	0.00 Member	Sell
17:03:32	R186	On 01/11/2018			Bond Future	1	10,700,000	0.00 Member	Sell
17:03:32	R186	On 01/11/2018			Bond Future	1	176,200,000	0.00 Client	Buy
Total for R186 Bond Future						99	4,187,200,000	0.00	
12:11:13	R2023	On 01/11/2018			Bond Future	1	63,400,000	0.00 Member	Sell
12:11:58	R2023	On 01/11/2018			Bond Future	1	63,400,000	0.00 Member	Buy
12:14:51	R2023	On 01/11/2018			Bond Future	1	63,400,000	0.00 Client	Buy
12:14:51	R2023	On 01/11/2018			Bond Future	1	63,400,000	0.00 Member	Sell
Total for R2023 Bond Future						4	253,600,000	0.00	
11:52:10	R2030	On 01/11/2018			Bond Future	1	135,000,000	0.00 Member	Sell
11:52:10	R2030	On 01/11/2018			Bond Future	1	111,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:32:51	R2030	On 01/11/2018			Bond Future	1	23,200,000	0.00 Client	Buy
12:32:51	R2030	On 01/11/2018			Bond Future	1	23,200,000	0.00 Member	Buy
12:32:51	R2030	On 01/11/2018			Bond Future	1	111,800,000	0.00 Client	Buy
12:32:51	R2030	On 01/11/2018			Bond Future	1	111,800,000	0.00 Member	Sell
12:32:51	R2030	On 01/11/2018			Bond Future	1	23,200,000	0.00 Member	Sell
14:38:44	R2030	On 07/02/2019	8.70	Call	Bond Future	1	92,000,000	0.00 Member	Buy
14:38:44	R2030	On 07/02/2019	9.40	Call	Bond Future	1	92,000,000	0.00 Member	Sell
14:38:44	R2030	On 07/02/2019	9.40	Call	Bond Future	1	77,100,000	0.00 Member	Buy
14:38:44	R2030	On 07/02/2019	8.70	Call	Bond Future	1	14,600,000	0.00 Member	Sell
15:00:10	R2030	On 07/02/2019	8.70	Call	Bond Future	1	77,100,000	0.00 Client	Sell
15:00:10	R2030	On 07/02/2019	8.70	Call	Bond Future	1	77,100,000	0.00 Member	Buy
15:00:10	R2030	On 07/02/2019	8.70	Call	Bond Future	1	14,600,000	0.00 Member	Buy
15:00:10	R2030	On 07/02/2019	8.70	Call	Bond Future	1	14,600,000	0.00 Client	Sell
15:00:10	R2030	On 07/02/2019	8.70	Call	Bond Future	1	300,000	0.00 Client	Sell
15:00:10	R2030	On 07/02/2019	8.70	Call	Bond Future	1	300,000	0.00 Member	Buy
15:00:10	R2030	On 07/02/2019	8.70	Call	Bond Future	1	300,000	0.00 Member	Sell
15:00:10	R2030	On 07/02/2019	8.70	Call	Bond Future	1	77,100,000	0.00 Member	Sell
15:00:38	R2030	On 07/02/2019	9.40	Call	Bond Future	1	300,000	0.00 Member	Sell
15:00:38	R2030	On 07/02/2019	9.40	Call	Bond Future	1	300,000	0.00 Client	Buy
15:00:38	R2030	On 07/02/2019	9.40	Call	Bond Future	1	14,600,000	0.00 Member	Sell
15:00:38	R2030	On 07/02/2019	9.40	Call	Bond Future	1	14,600,000	0.00 Client	Buy
15:00:38	R2030	On 07/02/2019	9.40	Call	Bond Future	1	300,000	0.00 Member	Buy
15:00:38	R2030	On 07/02/2019	9.40	Call	Bond Future	1	14,600,000	0.00 Member	Buy
15:00:59	R2030	On 07/02/2019	9.40	Call	Bond Future	1	77,100,000	0.00 Member	Sell
15:00:59	R2030	On 07/02/2019	9.40	Call	Bond Future	1	77,100,000	0.00 Client	Buy
Total for R2030 Bond Future						27	1,276,000,000	0.00	
12:02:10	R2032	On 01/11/2018			Bond Future	1	105,000,000	0.00 Member	Sell
12:02:10	R2032	On 01/11/2018			Bond Future	1	87,000,000	0.00 Member	Buy
12:33:30	R2032	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Buy
12:33:30	R2032	On 01/11/2018			Bond Future	1	87,000,000	0.00 Member	Sell
12:33:30	R2032	On 01/11/2018			Bond Future	1	87,000,000	0.00 Client	Buy
12:33:30	R2032	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Sell
12:33:30	R2032	On 01/11/2018			Bond Future	1	18,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						7	420,000,000	0.00	
12:02:58	R2035	On 01/11/2018			Bond Future	1	62,000,000	0.00 Member	Buy
12:02:58	R2035	On 01/11/2018			Bond Future	1	75,000,000	0.00 Member	Sell
12:34:04	R2035	On 01/11/2018			Bond Future	1	13,000,000	0.00 Member	Buy
12:34:04	R2035	On 01/11/2018			Bond Future	1	62,000,000	0.00 Member	Sell
12:34:04	R2035	On 01/11/2018			Bond Future	1	13,000,000	0.00 Client	Buy
12:34:04	R2035	On 01/11/2018			Bond Future	1	62,000,000	0.00 Client	Buy
12:34:04	R2035	On 01/11/2018			Bond Future	1	13,000,000	0.00 Member	Sell
Total for R2035 Bond Future						7	300,000,000	0.00	
17:14:46	R2037	On 01/11/2018			Bond Future	1	9,600,000	0.00 Client	Buy
17:14:46	R2037	On 01/11/2018			Bond Future	1	9,600,000	0.00 Member	Sell
Total for R2037 Bond Future						2	19,200,000	0.00	
8:50:27	R2040	On 01/11/2018			Bond Future	1	5,600,000	0.00 Client	Sell
8:50:27	R2040	On 01/11/2018			Bond Future	1	5,600,000	0.00 Client	Buy
10:21:00	R2040	On 01/11/2018			Bond Future	1	133,900,000	0.00 Member	Sell
10:21:00	R2040	On 01/11/2018			Bond Future	1	77,800,000	0.00 Member	Buy
10:23:39	R2040	On 01/11/2018			Bond Future	1	56,100,000	0.00 Member	Sell
10:23:39	R2040	On 01/11/2018			Bond Future	1	56,100,000	0.00 Client	Buy
10:23:39	R2040	On 01/11/2018			Bond Future	1	77,800,000	0.00 Client	Buy
10:23:39	R2040	On 01/11/2018			Bond Future	1	56,100,000	0.00 Member	Buy
10:23:39	R2040	On 01/11/2018			Bond Future	1	77,800,000	0.00 Member	Sell
12:02:10	R2040	On 01/11/2018			Bond Future	1	52,000,000	0.00 Member	Sell
12:02:10	R2040	On 01/11/2018			Bond Future	1	43,000,000	0.00 Member	Buy
12:32:15	R2040	On 01/11/2018			Bond Future	1	9,000,000	0.00 Client	Buy
12:32:15	R2040	On 01/11/2018			Bond Future	1	9,000,000	0.00 Member	Sell
12:32:15	R2040	On 01/11/2018			Bond Future	1	9,000,000	0.00 Member	Buy
12:32:15	R2040	On 01/11/2018			Bond Future	1	43,000,000	0.00 Member	Sell
12:32:15	R2040	On 01/11/2018			Bond Future	1	43,000,000	0.00 Client	Buy
15:47:24	R2040	On 01/11/2018			Bond Future	1	63,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:47:45	R2040	On 01/11/2018			Bond Future	1	46,200,000	0.00 Member	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	1,900,000	0.00 Client	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	4,400,000	0.00 Client	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Sell
16:58:42	R2040	On 01/11/2018			Bond Future	1	4,400,000	0.00 Member	Sell
16:58:42	R2040	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
16:58:42	R2040	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	400,000	0.00 Client	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:58:42	R2040	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Sell
16:58:42	R2040	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:58:42	R2040	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	4,000,000	0.00 Client	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Sell
16:58:42	R2040	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:58:42	R2040	On 01/11/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	1,200,000	0.00 Client	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Buy
16:58:42	R2040	On 01/11/2018			Bond Future	1	4,400,000	0.00 Member	Buy
Total for R2040 Bond Future						42	914,400,000	0.00	
17:20:08	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
17:20:08	R2044	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
17:38:41	R2044	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Buy
17:38:41	R2044	On 01/11/2018			Bond Future	1	100,000	0.00 Client	Buy
17:38:41	R2044	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Sell
17:38:42	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Buy
17:38:42	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						7	1,200,000	0.00	
15:43:32	R214	On 01/11/2018			Bond Future	1	9,200,000	0.00 Member	Sell
15:43:32	R214	On 01/11/2018			Bond Future	1	9,200,000	0.00 Member	Buy
15:56:45	R214	On 01/11/2018			Bond Future	1	9,200,000	0.00 Client	Buy
15:56:45	R214	On 01/11/2018			Bond Future	1	9,200,000	0.00 Member	Sell
Total for R214 Bond Future						4	36,800,000	0.00	
Grand Total for all Instruments						207	7,408,500,000	0.00	