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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:18:37	R186	On 03/05/2018		Bond Future	1	5,700,000	0.00 Member	Buy
11:18:37	R186	On 03/05/2018		Bond Future	1	50,300,000	0.00 Member	Sell
13:01:49	R186	On 03/05/2018		Bond Future	1	3,600,000	0.00 Client	Buy
13:01:49	R186	On 03/05/2018		Bond Future	1	10,900,000	0.00 Member	Buy
13:01:49	R186	On 03/05/2018		Bond Future	1	6,600,000	0.00 Client	Buy
13:01:49	R186	On 03/05/2018		Bond Future	1	10,900,000	0.00 Client	Buy
13:01:49	R186	On 03/05/2018		Bond Future	1	13,600,000	0.00 Member	Sell
13:01:49	R186	On 03/05/2018		Bond Future	1	200,000	0.00 Client	Buy
13:01:49	R186	On 03/05/2018		Bond Future	1	8,500,000	0.00 Client	Buy
13:01:49	R186	On 03/05/2018		Bond Future	1	3,600,000	0.00 Member	Sell
13:01:49	R186	On 03/05/2018		Bond Future	1	5,700,000	0.00 Member	Sell
13:01:49	R186	On 03/05/2018		Bond Future	1	13,600,000	0.00 Client	Buy
13:01:49	R186	On 03/05/2018		Bond Future	1	10,900,000	0.00 Member	Sell
13:01:49	R186	On 03/05/2018		Bond Future	1	200,000	0.00 Member	Sell
13:01:49	R186	On 03/05/2018		Bond Future	1	6,600,000	0.00 Member	Buy
13:01:49	R186	On 03/05/2018		Bond Future	1	13,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:01:49	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Buy
13:01:49	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
13:01:49	R186	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
13:01:49	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
13:01:49	R186	On 03/05/2018			Bond Future	1	6,600,000	0.00 Member	Sell
13:01:49	R186	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Sell
13:01:49	R186	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Buy
13:01:49	R186	On 03/05/2018			Bond Future	1	3,600,000	0.00 Member	Buy
13:01:49	R186	On 03/05/2018			Bond Future	1	5,700,000	0.00 Client	Buy
13:19:51	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
13:19:51	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
14:31:21	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
14:31:21	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R186 Bond Future						29	209,200,000	0.00	
10:33:48	R2023	On 03/05/2018			Bond Future	1	29,900,000	0.00 Member	Buy
10:33:48	R2023	On 03/05/2018			Bond Future	1	115,700,000	0.00 Member	Sell
13:21:13	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
13:21:13	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Sell
14:32:26	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
14:32:26	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Sell
16:20:10	R2023	On 03/05/2018			Bond Future	1	110,600,000	0.00 Member	Sell
16:20:10	R2023	On 03/05/2018			Bond Future	1	110,600,000	0.00 Member	Buy
16:20:10	R2023	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Buy
16:20:10	R2023	On 03/05/2018			Bond Future	1	51,200,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	12,300,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	29,900,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	54,700,000	0.00 Client	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	8,200,000	0.00 Client	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	200,000	0.00 Client	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	4,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	12,300,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	54,700,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	54,700,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:24:14	R2023	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	29,900,000	0.00 Client	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	12,300,000	0.00 Client	Buy
16:24:14	R2023	On 03/05/2018			Bond Future	1	200,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	11,100,000	0.00 Member	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	8,800,000	0.00 Member	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	9,300,000	0.00 Member	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	11,100,000	0.00 Member	Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	11,100,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	9,300,000	0.00 Member	Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	9,300,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	8,800,000	0.00 Member	Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:27:01	R2023	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	8,800,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	51,000,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Buy
16:27:01	R2023	On 03/05/2018			Bond Future	1	14,700,000	0.00 Client	Buy
16:28:53	R2023	On 03/05/2018			Bond Future	1	51,200,000	0.00 Member	Buy
16:28:53	R2023	On 03/05/2018			Bond Future	1	11,600,000	0.00 Member	Buy
16:28:53	R2023	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	51,200,000	0.00 Client	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	27,500,000	0.00 Client	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	27,500,000	0.00 Member	Buy
16:28:53	R2023	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Buy
16:28:53	R2023	On 03/05/2018			Bond Future	1	7,000,000	0.00 Client	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	8,100,000	0.00 Client	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	8,100,000	0.00 Member	Buy
16:28:53	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
16:28:53	R2023	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Buy
16:28:53	R2023	On 03/05/2018			Bond Future	1	11,600,000	0.00 Client	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	27,500,000	0.00 Member	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	8,100,000	0.00 Member	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	11,600,000	0.00 Member	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
16:28:53	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2023 Bond Future					91	1,351,200,000	0.00	
8:30:57	R204	On 03/05/2018		Bond Future	1	14,000,000	0.00 Member	Buy
8:30:57	R204	On 03/05/2018		Bond Future	1	28,000,000	0.00 Member	Sell
13:03:41	R204	On 03/05/2018		Bond Future	1	14,000,000	0.00 Member	Sell
13:03:41	R204	On 03/05/2018		Bond Future	1	14,000,000	0.00 Member	Sell
13:03:41	R204	On 03/05/2018		Bond Future	1	14,000,000	0.00 Member	Buy
13:03:41	R204	On 03/05/2018		Bond Future	1	14,000,000	0.00 Client	Buy
13:03:41	R204	On 03/05/2018		Bond Future	1	14,000,000	0.00 Client	Buy
Total for R204 Bond Future					7	112,000,000	0.00	
8:30:57	R207	On 03/05/2018		Bond Future	1	10,400,000	0.00 Member	Sell
8:30:57	R207	On 03/05/2018		Bond Future	1	10,400,000	0.00 Member	Buy
13:04:13	R207	On 03/05/2018		Bond Future	1	10,400,000	0.00 Member	Buy
13:04:13	R207	On 03/05/2018		Bond Future	1	10,400,000	0.00 Client	Sell
13:23:12	R207	On 03/05/2018		Bond Future	1	2,000,000	0.00 Client	Sell
13:23:12	R207	On 03/05/2018		Bond Future	1	2,000,000	0.00 Client	Buy
14:34:34	R207	On 03/05/2018		Bond Future	1	2,000,000	0.00 Client	Sell
14:34:34	R207	On 03/05/2018		Bond Future	1	2,000,000	0.00 Client	Buy
Total for R207 Bond Future					8	49,600,000	0.00	
13:24:56	R214	On 03/05/2018		Bond Future	1	500,000	0.00 Client	Buy
13:24:56	R214	On 03/05/2018		Bond Future	1	500,000	0.00 Client	Sell
14:36:22	R214	On 03/05/2018		Bond Future	1	500,000	0.00 Client	Buy
14:36:22	R214	On 03/05/2018		Bond Future	1	500,000	0.00 Client	Sell
Total for R214 Bond Future					4	2,000,000	0.00	
Grand Total for all Instruments					139	1,724,000,000	0.00	