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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:21:39	IGOV	On 03/05/2018		Index Future	1	160,000	0.00 Client	Sell
11:21:39	IGOV	On 03/05/2018		Index Future	1	70,000	0.00 Member	Buy
12:30:55	IGOV	On 03/05/2018		Index Future	1	80,000	0.00 Member	Buy
12:30:55	IGOV	On 03/05/2018		Index Future	1	10,000	0.00 Member	Buy
12:30:55	IGOV	On 03/05/2018		Index Future	1	10,000	0.00 Member	Sell
12:30:55	IGOV	On 03/05/2018		Index Future	1	80,000	0.00 Member	Sell
12:30:55	IGOV	On 03/05/2018		Index Future	1	10,000	0.00 Client	Buy
12:30:55	IGOV	On 03/05/2018		Index Future	1	80,000	0.00 Client	Buy
12:31:46	IGOV	On 03/05/2018		Index Future	1	70,000	0.00 Member	Sell
12:31:46	IGOV	On 03/05/2018		Index Future	1	70,000	0.00 Client	Buy
12:38:09	IGOV	On 03/05/2018		Index Future	1	70,000	0.00 Member	Buy
12:38:09	IGOV	On 03/05/2018		Index Future	1	70,000	0.00 Client	Sell
Total for IGOV Index Future					12	780,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:43:00	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
9:43:00	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Sell
12:53:37	R186	On 03/05/2018			Bond Future	1	92,700,000	0.00 Member	Buy
12:53:37	R186	On 03/05/2018			Bond Future	1	32,400,000	0.00 Member	Sell
13:12:55	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
13:12:55	R186	On 03/05/2018			Bond Future	1	3,200,000	0.00 Member	Buy
13:15:12	R186	On 03/05/2018			Bond Future	1	60,300,000	0.00 Client	Sell
13:15:12	R186	On 03/05/2018			Bond Future	1	60,300,000	0.00 Member	Sell
13:15:12	R186	On 03/05/2018			Bond Future	1	60,300,000	0.00 Member	Buy
13:15:13	R186	On 03/05/2018			Bond Future	1	32,400,000	0.00 Client	Sell
13:15:13	R186	On 03/05/2018			Bond Future	1	32,400,000	0.00 Member	Buy
13:45:11	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
13:45:11	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
13:56:21	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Sell
13:56:21	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
13:56:21	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
13:56:21	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
13:56:21	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Sell
14:17:53	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
14:17:53	R186	On 03/05/2018			Bond Future	1	59,400,000	0.00 Member	Buy
15:15:27	R186	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Sell
15:15:27	R186	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Buy
15:25:06	R186	On 03/05/2018			Bond Future	1	25,000,000	0.00 Client	Sell
15:25:06	R186	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Buy
17:03:48	R186	On 03/05/2018			Bond Future	1	9,600,000	0.00 Member	Buy
17:03:48	R186	On 03/05/2018			Bond Future	1	9,600,000	0.00 Member	Sell
17:21:28	R186	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Buy
17:21:28	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Sell
17:21:28	R186	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
17:21:28	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:21:28	R186	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Sell
17:21:28	R186	On 03/05/2018			Bond Future	1	49,000,000	0.00 Client	Sell
17:21:28	R186	On 03/05/2018			Bond Future	1	49,000,000	0.00 Member	Sell
17:21:28	R186	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Sell
17:21:28	R186	On 03/05/2018			Bond Future	1	49,000,000	0.00 Member	Buy
17:21:28	R186	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:21:28	R186	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
17:21:28	R186	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Sell
17:21:28	R186	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
17:21:28	R186	On 03/05/2018			Bond Future	1	8,500,000	0.00 Client	Sell
17:33:58	R186	On 03/05/2018			Bond Future	1	9,600,000	0.00 Member	Sell
17:33:58	R186	On 03/05/2018			Bond Future	1	9,600,000	0.00 Client	Buy
Total for R186 Bond Future						42	783,600,000	0.00	
13:20:50	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
13:20:50	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
13:46:45	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Sell
13:46:45	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
14:17:47	R2023	On 03/05/2018			Bond Future	1	83,900,000	0.00 Member	Sell
14:17:47	R2023	On 03/05/2018			Bond Future	1	83,900,000	0.00 Member	Buy
14:26:22	R2023	On 03/05/2018			Bond Future	1	83,900,000	0.00 Member	Sell
14:26:22	R2023	On 03/05/2018			Bond Future	1	83,900,000	0.00 Client	Buy
14:31:38	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
14:31:38	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
16:43:18	R2023	On 03/05/2018			Bond Future	1	3,200,000	0.00 Member	Sell
16:43:18	R2023	On 03/05/2018			Bond Future	1	306,100,000	0.00 Member	Buy
16:59:37	R2023	On 03/05/2018			Bond Future	1	16,400,000	0.00 Member	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	28,400,000	0.00 Client	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	145,900,000	0.00 Member	Buy
16:59:37	R2023	On 03/05/2018			Bond Future	1	70,600,000	0.00 Client	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	16,400,000	0.00 Member	Buy
16:59:37	R2023	On 03/05/2018			Bond Future	1	70,600,000	0.00 Member	Buy
16:59:37	R2023	On 03/05/2018			Bond Future	1	145,900,000	0.00 Member	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	12,600,000	0.00 Member	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	70,600,000	0.00 Member	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	28,400,000	0.00 Member	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	25,600,000	0.00 Member	Buy
16:59:37	R2023	On 03/05/2018			Bond Future	1	3,200,000	0.00 Client	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	25,600,000	0.00 Member	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	16,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	145,900,000	0.00 Client	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	3,200,000	0.00 Member	Buy
16:59:37	R2023	On 03/05/2018			Bond Future	1	12,600,000	0.00 Client	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Buy
16:59:37	R2023	On 03/05/2018			Bond Future	1	3,400,000	0.00 Client	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	25,600,000	0.00 Client	Sell
16:59:37	R2023	On 03/05/2018			Bond Future	1	12,600,000	0.00 Member	Buy
16:59:37	R2023	On 03/05/2018			Bond Future	1	28,400,000	0.00 Member	Buy
Total for R2023 Bond Future						35	1,563,800,000	0.00	
13:20:50	R2030	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
13:20:50	R2030	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
14:31:48	R2030	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Buy
14:31:48	R2030	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
16:43:18	R2030	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Buy
16:43:18	R2030	On 03/05/2018			Bond Future	1	270,600,000	0.00 Member	Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	3,600,000	0.00 Client	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	17,200,000	0.00 Member	Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	29,800,000	0.00 Member	Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	26,800,000	0.00 Member	Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	3,600,000	0.00 Member	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	73,900,000	0.00 Member	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	29,800,000	0.00 Client	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	29,800,000	0.00 Member	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	26,800,000	0.00 Member	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	17,200,000	0.00 Client	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	102,700,000	0.00 Client	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	17,200,000	0.00 Member	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	13,200,000	0.00 Member	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	3,600,000	0.00 Member	Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	13,200,000	0.00 Client	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	73,900,000	0.00 Client	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	13,200,000	0.00 Member	Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	102,700,000	0.00 Member	Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	102,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	26,800,000	0.00 Client	Buy
17:00:49	R2030	On 03/05/2018			Bond Future	1	73,900,000	0.00 Member	Sell
17:00:49	R2030	On 03/05/2018			Bond Future	1	3,400,000	0.00 Client	Buy
Total for R2030 Bond Future						29	1,096,400,000	0.00	
12:53:37	R2040	On 03/05/2018			Bond Future	1	32,300,000	0.00 Member	Sell
12:53:37	R2040	On 03/05/2018			Bond Future	1	11,300,000	0.00 Member	Buy
13:15:58	R2040	On 03/05/2018			Bond Future	1	21,000,000	0.00 Member	Sell
13:15:58	R2040	On 03/05/2018			Bond Future	1	21,000,000	0.00 Client	Buy
13:15:58	R2040	On 03/05/2018			Bond Future	1	21,000,000	0.00 Member	Buy
13:15:58	R2040	On 03/05/2018			Bond Future	1	11,300,000	0.00 Client	Buy
13:15:58	R2040	On 03/05/2018			Bond Future	1	11,300,000	0.00 Member	Sell
Total for R2040 Bond Future						7	129,200,000	0.00	
12:53:37	R2044	On 03/05/2018			Bond Future	1	33,400,000	0.00 Member	Sell
12:53:37	R2044	On 03/05/2018			Bond Future	1	11,700,000	0.00 Member	Buy
13:16:51	R2044	On 03/05/2018			Bond Future	1	21,700,000	0.00 Member	Sell
13:16:51	R2044	On 03/05/2018			Bond Future	1	21,700,000	0.00 Client	Buy
13:16:51	R2044	On 03/05/2018			Bond Future	1	21,700,000	0.00 Member	Buy
13:16:51	R2044	On 03/05/2018			Bond Future	1	11,700,000	0.00 Member	Sell
13:16:51	R2044	On 03/05/2018			Bond Future	1	11,700,000	0.00 Client	Buy
Total for R2044 Bond Future						7	133,600,000	0.00	
13:48:34	R207	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
13:48:34	R207	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R207 Bond Future						2	4,000,000	0.00	
8:30:49	R209	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Buy
8:30:49	R209	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Sell
9:43:00	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:43:00	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Sell
14:17:53	R209	On 03/05/2018			Bond Future	1	7,600,000	0.00 Member	Buy
14:17:53	R209	On 03/05/2018			Bond Future	1	6,400,000	0.00 Member	Sell
14:25:38	R209	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
14:25:38	R209	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Sell
14:25:38	R209	On 03/05/2018			Bond Future	1	6,400,000	0.00 Client	Sell
14:25:38	R209	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
14:25:38	R209	On 03/05/2018			Bond Future	1	6,400,000	0.00 Member	Buy
15:17:24	R209	On 03/05/2018			Bond Future	1	19,100,000	0.00 Member	Buy
15:17:24	R209	On 03/05/2018			Bond Future	1	19,100,000	0.00 Member	Sell
15:24:17	R209	On 03/05/2018			Bond Future	1	18,400,000	0.00 Member	Sell
15:24:17	R209	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
15:24:17	R209	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Buy
15:24:17	R209	On 03/05/2018			Bond Future	1	18,400,000	0.00 Client	Buy
15:54:28	R209	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
15:54:28	R209	On 03/05/2018			Bond Future	1	144,400,000	0.00 Member	Buy
16:21:05	R209	On 03/05/2018			Bond Future	1	18,400,000	0.00 Client	Sell
16:21:45	R209	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Sell
16:21:45	R209	On 03/05/2018			Bond Future	1	19,100,000	0.00 Member	Buy
17:20:22	R209	On 03/05/2018			Bond Future	1	20,000,000	0.00 Client	Buy
17:20:22	R209	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	10,500,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	41,200,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	41,200,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,300,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	31,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,900,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	1,900,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	7,100,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	8,000,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	31,000,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	1,600,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	10,500,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	5,500,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,300,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	10,500,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	9,000,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,300,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,500,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	41,200,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	31,000,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	6,000,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Buy
Total for R209 Bond Future						71	806,600,000	0.00	
13:50:20	R214	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:50:20	R214	On 03/05/2018		Bond Future	1	500,000	0.00 Client	Sell
Total for R214 Bond Future					2	1,000,000	0.00	
Grand Total for all Instruments					207	4,518,980,000	0.00	