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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:58	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Client	Buy
11:14:58	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Member	Sell
11:57:42	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Member	Buy
11:57:42	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					4	80,000	0.00	
10:48:55	R186	On 07/02/2019		Bond Future	1	4,100,000	0.00 Member	Buy
10:48:55	R186	On 07/02/2019		Bond Future	1	9,800,000	0.00 Member	Sell
13:43:22	R186	On 07/02/2019		Bond Future	1	6,500,000	0.00 Member	Sell
15:07:49	R186	On 07/02/2019		Bond Future	1	6,500,000	0.00 Member	Buy
16:09:22	R186	On 07/02/2019		Bond Future	1	2,000,000	0.00 Client	Buy
16:09:22	R186	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Sell
16:09:22	R186	On 07/02/2019		Bond Future	1	4,100,000	0.00 Member	Sell
16:09:22	R186	On 07/02/2019		Bond Future	1	4,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:09:22	R186	On 07/02/2019			Bond Future	1	3,700,000	0.00 Member	Sell
16:09:22	R186	On 07/02/2019			Bond Future	1	3,700,000	0.00 Client	Buy
16:09:22	R186	On 07/02/2019			Bond Future	1	3,700,000	0.00 Member	Buy
16:09:22	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
16:35:38	R186	On 07/02/2019			Bond Future	1	6,500,000	0.00 Client	Sell
16:35:38	R186	On 07/02/2019			Bond Future	1	6,500,000	0.00 Member	Buy
Total for R186 Bond Future						14	65,200,000	0.00	
10:48:55	R2037	On 07/02/2019			Bond Future	1	106,900,000	0.00 Member	Buy
10:48:55	R2037	On 07/02/2019			Bond Future	1	106,900,000	0.00 Member	Sell
16:09:35	R2037	On 07/02/2019			Bond Future	1	106,900,000	0.00 Member	Sell
16:09:35	R2037	On 07/02/2019			Bond Future	1	106,900,000	0.00 Client	Buy
Total for R2037 Bond Future						4	427,600,000	0.00	
8:06:42	R2040	On 07/02/2019			Bond Future	1	36,000,000	0.00 Member	Buy
8:06:42	R2040	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Sell
9:40:31	R2040	On 07/02/2019			Bond Future	1	24,600,000	0.00 Client	Sell
9:40:31	R2040	On 07/02/2019			Bond Future	1	24,600,000	0.00 Member	Sell
9:40:31	R2040	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Buy
9:40:31	R2040	On 07/02/2019			Bond Future	1	24,600,000	0.00 Member	Buy
9:40:31	R2040	On 07/02/2019			Bond Future	1	11,400,000	0.00 Client	Sell
14:41:13	R2040	On 07/02/2019			Bond Future	1	50,000,000	0.00 Member	Buy
14:41:13	R2040	On 07/02/2019			Bond Future	1	34,200,000	0.00 Member	Sell
15:15:56	R2040	On 07/02/2019			Bond Future	1	15,800,000	0.00 Client	Sell
15:15:56	R2040	On 07/02/2019			Bond Future	1	15,800,000	0.00 Member	Sell
15:15:56	R2040	On 07/02/2019			Bond Future	1	34,200,000	0.00 Member	Buy
15:15:56	R2040	On 07/02/2019			Bond Future	1	34,200,000	0.00 Client	Sell
15:15:56	R2040	On 07/02/2019			Bond Future	1	15,800,000	0.00 Member	Buy
Total for R2040 Bond Future						14	344,000,000	0.00	
16:36:03	R2044	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:37:09	R2044	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:37:09	R2044	On 07/02/2019			Bond Future	1	2,100,000	0.00 Client	Sell
17:03:28	R2044	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
Total for R2044 Bond Future						4	8,400,000	0.00	
10:30:51	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
10:30:51	R207	On 07/02/2019			Bond Future	1	55,000,000	0.00 Member	Buy
11:00:36	R207	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Sell
11:00:36	R207	On 07/02/2019			Bond Future	1	96,000,000	0.00 Member	Buy
15:59:00	R207	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Buy
15:59:00	R207	On 07/02/2019			Bond Future	1	7,700,000	0.00 Member	Buy
15:59:00	R207	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
15:59:00	R207	On 07/02/2019			Bond Future	1	7,700,000	0.00 Member	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	5,100,000	0.00 Member	Buy
15:59:00	R207	On 07/02/2019			Bond Future	1	5,100,000	0.00 Member	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Buy
15:59:00	R207	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	3,900,000	0.00 Client	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	9,400,000	0.00 Client	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	7,700,000	0.00 Client	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	2,100,000	0.00 Client	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	2,600,000	0.00 Client	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	12,400,000	0.00 Client	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Buy
15:59:00	R207	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	9,400,000	0.00 Member	Buy
15:59:00	R207	On 07/02/2019			Bond Future	1	9,400,000	0.00 Member	Sell
15:59:00	R207	On 07/02/2019			Bond Future	1	5,100,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	1,300,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
15:59:01	R207	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
15:59:01	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
16:01:11	R207	On 07/02/2019			Bond Future	1	21,800,000	0.00 Member	Buy
16:01:11	R207	On 07/02/2019			Bond Future	1	21,800,000	0.00 Member	Sell
16:01:11	R207	On 07/02/2019			Bond Future	1	21,800,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	16,500,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	8,900,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	13,400,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	3,600,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	6,700,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	2,100,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	3,600,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	2,300,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	1,500,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	4,500,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	16,500,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	8,900,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	8,900,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	6,700,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	4,500,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	3,600,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	4,500,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	16,500,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	13,400,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	13,400,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
16:01:12	R207	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Buy
16:01:12	R207	On 07/02/2019			Bond Future	1	6,700,000	0.00 Member	Buy
16:10:54	R207	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Buy
16:10:54	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
16:10:54	R207	On 07/02/2019			Bond Future	1	1,500,000	0.00 Client	Sell
16:10:54	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Sell
16:10:54	R207	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Buy
16:10:54	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:10:54	R207	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
16:10:54	R207	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R207 Bond Future						141	608,800,000	0.00	
14:37:51	R209	On 07/02/2019			Bond Future	1	3,200,000	0.00 Member	Sell
14:37:51	R209	On 07/02/2019			Bond Future	1	163,300,000	0.00 Member	Buy
15:07:50	R209	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Sell
15:07:50	R209	On 07/02/2019			Bond Future	1	3,500,000	0.00 Client	Buy
15:22:37	R209	On 07/02/2019			Bond Future	1	34,000,000	0.00 Client	Sell
15:22:37	R209	On 07/02/2019			Bond Future	1	54,300,000	0.00 Member	Sell
15:22:37	R209	On 07/02/2019			Bond Future	1	34,000,000	0.00 Member	Buy
15:22:37	R209	On 07/02/2019			Bond Future	1	34,000,000	0.00 Member	Sell
15:22:37	R209	On 07/02/2019			Bond Future	1	54,300,000	0.00 Client	Sell
15:22:37	R209	On 07/02/2019			Bond Future	1	54,300,000	0.00 Member	Buy
15:22:38	R209	On 07/02/2019			Bond Future	1	3,900,000	0.00 Client	Sell
15:22:38	R209	On 07/02/2019			Bond Future	1	3,200,000	0.00 Member	Buy
15:22:38	R209	On 07/02/2019			Bond Future	1	67,900,000	0.00 Member	Buy
15:22:38	R209	On 07/02/2019			Bond Future	1	3,200,000	0.00 Client	Sell
15:22:38	R209	On 07/02/2019			Bond Future	1	67,900,000	0.00 Client	Sell
15:22:38	R209	On 07/02/2019			Bond Future	1	67,900,000	0.00 Member	Sell
15:22:38	R209	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Buy
15:22:38	R209	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell
17:07:09	R209	On 07/02/2019			Bond Future	1	19,900,000	0.00 Member	Buy
17:07:09	R209	On 07/02/2019			Bond Future	1	15,500,000	0.00 Member	Sell
17:26:45	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
17:26:45	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Client	Sell
17:26:45	R209	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Sell
17:26:45	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:26:45	R209	On 07/02/2019			Bond Future	1	15,500,000	0.00 Client	Sell
17:26:45	R209	On 07/02/2019			Bond Future	1	15,500,000	0.00 Member	Buy
17:26:45	R209	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
17:26:45	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:26:45	R209	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
17:26:45	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Buy
17:26:45	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				31	739,800,000		0.00
	Grand Total for all Instruments				212	2,193,880,000		0.00