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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:09:54	GOVI	On 01/02/2018		GOVI	1	30,000	0.00 Client	Sell
9:09:54	GOVI	On 01/02/2018		GOVI	1	30,000	0.00 Client	Buy
10:25:32	GOVI	On 01/02/2018		GOVI	1	180,000	0.00 Client	Buy
10:25:32	GOVI	On 01/02/2018		GOVI	1	180,000	0.00 Client	Sell
Total for GOVI GOVI					4	420,000	0.00	
8:47:13	R186	On 01/02/2018		Bond Future	1	12,900,000	0.00 Member	Sell
8:47:13	R186	On 01/02/2018		Bond Future	1	12,900,000	0.00 Member	Buy
11:19:08	R186	On 01/02/2018		Bond Future	1	5,000,000	0.00 Member	Buy
11:19:08	R186	On 01/02/2018		Bond Future	1	5,000,000	0.00 Member	Sell
11:27:01	R186	On 01/02/2018		Bond Future	1	300,000	0.00 Member	Buy
11:27:01	R186	On 01/02/2018		Bond Future	1	500,000,000	0.00 Member	Sell
11:27:26	R186	On 01/02/2018		Bond Future	1	12,900,000	0.00 Member	Buy
11:27:26	R186	On 01/02/2018		Bond Future	1	12,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:55:14	R186	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Buy
12:55:14	R186	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Sell
12:58:21	R186	On 01/02/2018			Bond Future	1	6,900,000	0.00 Client	Buy
12:58:21	R186	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Sell
14:59:45	R186	On 01/02/2018			Bond Future	1	1,300,000	0.00 Member	Sell
14:59:45	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	17,400,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	6,300,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	6,300,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	12,100,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	10,400,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	26,200,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	17,400,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	12,100,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	9,300,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	9,300,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	26,200,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	363,700,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	41,300,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	10,400,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	26,200,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	17,400,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	41,300,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	10,400,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	9,300,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	12,100,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	363,700,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	41,300,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	363,700,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	1,500,000	0.00 Client	Buy
15:45:03	R186	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
15:45:03	R186	On 01/02/2018			Bond Future	1	6,300,000	0.00 Member	Sell
16:04:16	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:04:16	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:22:48	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:22:48	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:24:54	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:24:54	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:24:54	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:24:54	R186	On 01/02/2018			Bond Future	1	1,300,000	0.00 Client	Sell
16:24:54	R186	On 01/02/2018			Bond Future	1	1,300,000	0.00 Member	Buy
16:24:54	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Sell
16:24:54	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:24:54	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Sell
17:10:46	R186	On 01/02/2018			Bond Future	1	120,000,000	0.00 Member	Buy
17:10:46	R186	On 01/02/2018			Bond Future	1	120,000,000	0.00 Member	Sell
17:16:11	R186	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Sell
17:16:11	R186	On 01/02/2018			Bond Future	1	120,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:36:20	R186	On 01/02/2018			Bond Future	1	84,000,000	0.00 Member	Buy
17:36:20	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Buy
17:36:20	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Client	Sell
17:36:20	R186	On 01/02/2018			Bond Future	1	84,000,000	0.00 Member	Sell
17:36:20	R186	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Buy
17:36:20	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
17:36:20	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
17:36:20	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Buy
17:36:20	R186	On 01/02/2018			Bond Future	1	6,000,000	0.00 Client	Sell
17:36:20	R186	On 01/02/2018			Bond Future	1	84,000,000	0.00 Client	Sell
17:36:20	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Client	Sell
Total for R186 Bond Future						91	2,837,200,000	0.00	
11:27:01	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
11:27:01	R2030	On 01/02/2018			Bond Future	1	42,000,000	0.00 Member	Sell
15:44:01	R2030	On 01/02/2018			Bond Future	1	8,900,000	0.00 Client	Buy
15:44:01	R2030	On 01/02/2018			Bond Future	1	8,900,000	0.00 Member	Sell
15:44:01	R2030	On 01/02/2018			Bond Future	1	8,900,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	8,700,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	8,700,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	5,000,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	2,800,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	2,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	8,700,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	5,300,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	2,800,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
15:44:02	R2030	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
15:44:02	R2030	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R2030 Bond Future						43	168,000,000	0.00	
11:41:18	R209	On 01/02/2018	10.00	Put	Bond Future	1	1,200,000	0.00 Member	Buy
11:41:18	R209	On 01/02/2018	10.00	Put	Bond Future	1	1,200,000	0.00 Member	Sell
12:54:21	R209	On 01/02/2018	10.00	Put	Bond Future	1	1,200,000	0.00 Member	Sell
12:54:21	R209	On 01/02/2018	10.00	Put	Bond Future	1	1,200,000	0.00 Client	Buy
Total for R209 Bond Future						4	4,800,000	0.00	
Grand Total for all Instruments						142	3,010,420,000	0.00	