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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:21:33	GOVI	On 03/05/2018		GOVI	1	30,000	0.00 Client	Sell
10:21:33	GOVI	On 03/05/2018		GOVI	1	30,000	0.00 Client	Buy
11:31:19	GOVI	On 03/05/2018		GOVI	1	30,000	0.00 Client	Sell
11:31:19	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
11:56:09	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Member	Sell
11:56:09	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Member	Buy
11:56:09	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
11:56:09	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Buy
11:56:09	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Client	Buy
12:30:47	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Client	Buy
12:30:47	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Client	Sell
15:20:22	GOVI	On 03/05/2018		GOVI	1	110,000	0.00 Client	Buy
15:20:22	GOVI	On 03/05/2018		GOVI	1	110,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						13	440,000	0.00	
8:35:10	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
8:35:10	R186	On 03/05/2018			Bond Future	1	60,500,000	0.00 Member	Sell
9:53:15	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
9:53:15	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
10:04:11	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
10:04:11	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Client	Buy
10:04:11	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Sell
10:04:11	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Buy
10:04:11	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Buy
10:04:11	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
10:04:11	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Buy
10:04:11	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
10:27:21	R186	On 03/05/2018			Bond Future	1	17,000,000	0.00 Member	Sell
10:27:21	R186	On 03/05/2018			Bond Future	1	11,400,000	0.00 Member	Buy
10:51:23	R186	On 03/05/2018			Bond Future	1	20,900,000	0.00 Member	Buy
10:51:23	R186	On 03/05/2018			Bond Future	1	34,900,000	0.00 Member	Sell
12:43:56	R186	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Buy
12:43:56	R186	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Sell
12:43:56	R186	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Buy
12:43:56	R186	On 03/05/2018			Bond Future	1	11,400,000	0.00 Member	Sell
12:43:56	R186	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Buy
12:43:56	R186	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Sell
12:43:56	R186	On 03/05/2018			Bond Future	1	5,500,000	0.00 Client	Buy
12:43:56	R186	On 03/05/2018			Bond Future	1	11,400,000	0.00 Client	Buy
12:46:02	R186	On 03/05/2018			Bond Future	1	20,900,000	0.00 Member	Sell
12:46:02	R186	On 03/05/2018			Bond Future	1	20,900,000	0.00 Client	Buy
12:46:02	R186	On 03/05/2018			Bond Future	1	14,000,000	0.00 Client	Buy
12:46:02	R186	On 03/05/2018			Bond Future	1	14,000,000	0.00 Member	Sell
12:46:02	R186	On 03/05/2018			Bond Future	1	14,000,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	3,400,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	6,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	5,700,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	6,100,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	4,400,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	13,000,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	4,400,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	5,700,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	2,700,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,400,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	5,800,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	6,100,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	3,100,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	2,700,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	5,800,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	5,800,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	5,700,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	4,400,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	13,000,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	13,000,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	2,700,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Sell
12:54:00	R186	On 03/05/2018			Bond Future	1	1,600,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Buy
12:54:00	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
12:54:01	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
12:54:01	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Buy
14:33:34	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
14:33:34	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
14:52:24	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Sell
14:52:24	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Buy
14:52:24	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
14:52:24	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Buy
14:52:24	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Client	Sell
14:52:24	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Sell
14:52:24	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
14:52:24	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
16:56:22	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:56:22	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Buy
17:00:49	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Buy
17:00:49	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Client	Sell
17:08:02	R186	On 03/05/2018			Bond Future	1	211,200,000	0.00 Client	Sell
17:08:02	R186	On 03/05/2018			Bond Future	1	211,200,000	0.00 Client	Buy
Total for R186 Bond Future						110	980,000,000	0.00	
17:22:43	R202	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
17:22:43	R202	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
Total for R202 Bond Future						2	1,000,000	0.00	
17:08:02	R2023	On 03/05/2018			Bond Future	1	126,400,000	0.00 Client	Buy
17:08:02	R2023	On 03/05/2018			Bond Future	1	126,400,000	0.00 Client	Sell
Total for R2023 Bond Future						2	252,800,000	0.00	
10:56:52	R2030	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
10:56:52	R2030	On 03/05/2018			Bond Future	1	12,500,000	0.00 Member	Sell
15:13:37	R2030	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Buy
15:13:37	R2030	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
15:13:37	R2030	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
15:13:37	R2030	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
15:13:37	R2030	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
15:13:37	R2030	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
15:13:37	R2030	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
15:13:37	R2030	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
17:08:02	R2030	On 03/05/2018			Bond Future	1	172,300,000	0.00 Client	Sell
17:08:02	R2030	On 03/05/2018			Bond Future	1	172,300,000	0.00 Client	Buy
Total for R2030 Bond Future						12	394,600,000	0.00	
17:08:02	R2032	On 03/05/2018			Bond Future	1	124,700,000	0.00 Client	Sell
17:08:02	R2032	On 03/05/2018			Bond Future	1	124,700,000	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						2	249,400,000	0.00	
17:08:02	R2035	On 03/05/2018			Bond Future	1	155,200,000	0.00 Client	Sell
17:08:02	R2035	On 03/05/2018			Bond Future	1	155,200,000	0.00 Client	Buy
Total for R2035 Bond Future						2	310,400,000	0.00	
17:08:02	R2037	On 03/05/2018			Bond Future	1	344,800,000	0.00 Client	Buy
17:08:02	R2037	On 03/05/2018			Bond Future	1	344,800,000	0.00 Client	Sell
Total for R2037 Bond Future						2	689,600,000	0.00	
17:08:02	R204	On 03/05/2018			Bond Future	1	36,600,000	0.00 Client	Sell
17:08:02	R204	On 03/05/2018			Bond Future	1	36,600,000	0.00 Client	Buy
Total for R204 Bond Future						2	73,200,000	0.00	
17:08:02	R2040	On 03/05/2018			Bond Future	1	157,500,000	0.00 Client	Buy
17:08:02	R2040	On 03/05/2018			Bond Future	1	157,500,000	0.00 Client	Sell
17:26:06	R2040	On 03/05/2018	8.50	Call	Bond Future	1	26,100,000	0.00 Member	Sell
17:26:06	R2040	On 03/05/2018	9.00	Call	Bond Future	1	26,100,000	0.00 Member	Buy
17:26:06	R2040	On 03/05/2018	9.00	Call	Bond Future	1	26,100,000	0.00 Member	Sell
17:26:06	R2040	On 03/05/2018	8.50	Call	Bond Future	1	26,100,000	0.00 Member	Buy
17:37:15	R2040	On 03/05/2018	9.00	Call	Bond Future	1	26,100,000	0.00 Member	Sell
17:37:15	R2040	On 03/05/2018	9.00	Call	Bond Future	1	14,400,000	0.00 Member	Buy
17:37:28	R2040	On 03/05/2018	8.50	Call	Bond Future	1	26,100,000	0.00 Member	Buy
17:37:28	R2040	On 03/05/2018	8.50	Call	Bond Future	1	14,400,000	0.00 Member	Sell
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	200,000	0.00 Client	Sell
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	200,000	0.00 Member	Sell
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	11,300,000	0.00 Client	Sell
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	200,000	0.00 Member	Buy
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	14,400,000	0.00 Member	Buy
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	200,000	0.00 Member	Sell
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	11,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	14,400,000	0.00 Client	Sell
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	200,000	0.00 Member	Buy
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	11,300,000	0.00 Member	Buy
17:51:08	R2040	On 03/05/2018	8.50	Call	Bond Future	1	200,000	0.00 Client	Sell
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	200,000	0.00 Member	Sell
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	11,300,000	0.00 Member	Sell
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	11,300,000	0.00 Client	Buy
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	200,000	0.00 Client	Buy
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	11,300,000	0.00 Member	Buy
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	14,400,000	0.00 Member	Sell
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	14,400,000	0.00 Client	Buy
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	200,000	0.00 Member	Buy
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	200,000	0.00 Member	Sell
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	200,000	0.00 Member	Buy
17:52:16	R2040	On 03/05/2018	9.00	Call	Bond Future	1	200,000	0.00 Client	Buy
Total for R2040 Bond Future						32	628,200,000	0.00	
17:08:02	R2044	On 03/05/2018			Bond Future	1	217,700,000	0.00 Client	Sell
17:08:02	R2044	On 03/05/2018			Bond Future	1	217,700,000	0.00 Client	Buy
Total for R2044 Bond Future						2	435,400,000	0.00	
17:08:02	R2048	On 03/05/2018			Bond Future	1	26,200,000	0.00 Client	Buy
17:08:02	R2048	On 03/05/2018			Bond Future	1	26,200,000	0.00 Client	Sell
Total for R2048 Bond Future						2	52,400,000	0.00	
17:08:02	R207	On 03/05/2018			Bond Future	1	309,100,000	0.00 Client	Buy
17:08:02	R207	On 03/05/2018			Bond Future	1	309,100,000	0.00 Client	Sell
Total for R207 Bond Future						2	618,200,000	0.00	
17:08:02	R208	On 03/05/2018			Bond Future	1	137,900,000	0.00 Client	Buy
17:08:02	R208	On 03/05/2018			Bond Future	1	137,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R208 Bond Future						2	275,800,000	0.00	
17:06:42	R209	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Sell
17:06:42	R209	On 03/05/2018			Bond Future	1	7,400,000	0.00 Member	Buy
17:08:02	R209	On 03/05/2018			Bond Future	1	312,700,000	0.00 Client	Sell
17:08:02	R209	On 03/05/2018			Bond Future	1	312,700,000	0.00 Client	Buy
17:14:24	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Buy
17:14:24	R209	On 03/05/2018			Bond Future	1	7,400,000	0.00 Client	Buy
17:14:24	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
17:14:24	R209	On 03/05/2018			Bond Future	1	7,400,000	0.00 Member	Sell
17:14:24	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
Total for R209 Bond Future						9	657,400,000	0.00	
14:37:38	R213	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
14:37:38	R213	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
15:12:51	R213	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Sell
15:12:51	R213	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
17:08:02	R213	On 03/05/2018			Bond Future	1	89,100,000	0.00 Client	Sell
17:08:02	R213	On 03/05/2018			Bond Future	1	89,100,000	0.00 Client	Buy
Total for R213 Bond Future						6	179,800,000	0.00	
17:08:02	R214	On 03/05/2018			Bond Future	1	159,400,000	0.00 Client	Buy
17:08:02	R214	On 03/05/2018			Bond Future	1	159,400,000	0.00 Client	Sell
Total for R214 Bond Future						2	318,800,000	0.00	
Grand Total for all Instruments						204	6,117,440,000	0.00	