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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:43:47	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
10:43:47	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
10:51:42	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
10:51:42	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					4	40,000	0.00	
16:27:55	R186	On 01/02/2018		Bond Future	1	500,000	0.00 Member	Buy
16:27:55	R186	On 01/02/2018		Bond Future	1	500,000	0.00 Member	Sell
16:59:48	R186	On 01/02/2018		Bond Future	1	500,000	0.00 Member	Buy
16:59:48	R186	On 01/02/2018		Bond Future	1	500,000	0.00 Client	Sell
Total for R186 Bond Future					4	2,000,000	0.00	
16:27:55	R2023	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:27:55	R2023	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:58:44	R2023	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Sell
16:58:44	R2023	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
Total for R2023 Bond Future						4	400,000	0.00	
15:55:49	R2032	On 01/02/2018			Bond Future	1	21,700,000	0.00 Member	Sell
15:55:49	R2032	On 01/02/2018			Bond Future	1	17,600,000	0.00 Member	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:04:30	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:04:30	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:04:30	R2032	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
16:04:30	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
16:04:30	R2032	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:04:30	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:04:30	R2032	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
16:04:30	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
16:04:30	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:04:30	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:04:31	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:04:31	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:04:31	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
Total for R2032 Bond Future						32	51,600,000	0.00	
16:27:55	R2037	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:27:55	R2037	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:59:21	R2037	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:59:21	R2037	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R2037 Bond Future						4	4,000,000	0.00	
13:20:42	R204	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Sell
13:20:42	R204	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Buy
16:17:19	R204	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Sell
16:17:19	R204	On 01/02/2018			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R204 Bond Future						4	24,000,000	0.00	
16:56:36	R2040	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Buy
16:56:36	R2040	On 01/02/2018			Bond Future	1	5,300,000	0.00 Client	Sell
Total for R2040 Bond Future						2	10,600,000	0.00	
11:06:28	R2048	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Buy
11:06:28	R2048	On 01/02/2018			Bond Future	1	20,000,000	0.00 Client	Sell
14:12:04	R2048	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Sell
14:12:04	R2048	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Buy
14:12:04	R2048	On 01/02/2018			Bond Future	1	20,000,000	0.00 Client	Buy
14:12:04	R2048	On 01/02/2018			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R2048 Bond Future						6	120,000,000	0.00	
17:10:34	R209	On 01/02/2018			Bond Future	1	35,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:10:34	R209	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Buy
17:22:02	R209	On 01/02/2018			Bond Future	1	33,500,000	0.00 Member	Buy
17:22:02	R209	On 01/02/2018			Bond Future	1	33,500,000	0.00 Member	Sell
17:22:02	R209	On 01/02/2018			Bond Future	1	33,500,000	0.00 Client	Buy
17:22:02	R209	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Sell
17:22:02	R209	On 01/02/2018			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R209 Bond Future						7	143,200,000	0.00	
Grand Total for all Instruments						67	355,840,000	0.00	