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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:55:24	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Sell
9:55:24	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
10:01:05	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
10:01:05	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
8:50:00	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Buy
8:50:00	R186	On 03/05/2018		Bond Future	1	9,400,000	0.00 Member	Sell
9:28:04	R186	On 03/05/2018		Bond Future	1	7,900,000	0.00 Member	Sell
9:28:04	R186	On 03/05/2018		Bond Future	1	7,900,000	0.00 Member	Buy
10:04:37	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
10:04:37	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Sell
10:36:30	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Sell
10:36:30	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:37:13	R186	On 03/05/2018			Bond Future	1	7,900,000	0.00 Member	Buy
10:37:13	R186	On 03/05/2018			Bond Future	1	7,900,000	0.00 Client	Sell
10:40:03	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
10:40:03	R186	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Sell
10:40:03	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
10:40:03	R186	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Buy
10:40:03	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
10:40:03	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
10:40:03	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
10:40:03	R186	On 03/05/2018			Bond Future	1	2,100,000	0.00 Client	Buy
10:40:03	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
10:40:03	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
10:40:03	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
10:40:03	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
10:40:03	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
10:40:03	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
Total for R186 Bond Future						24	73,200,000	0.00	
11:13:32	R2030	On 03/05/2018			Bond Future	1	500,000,000	0.00 Member	Sell
11:18:47	R2030	On 03/05/2018			Bond Future	1	500,000,000	0.00 Member	Buy
Total for R2030 Bond Future						2	1,000,000,000	0.00	
16:59:10	R2035	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
16:59:10	R2035	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
17:02:46	R2035	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
17:02:46	R2035	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R2035 Bond Future						4	6,000,000	0.00	
11:13:32	R2048	On 03/05/2018			Bond Future	1	500,000,000	0.00 Member	Buy
11:18:47	R2048	On 03/05/2018			Bond Future	1	500,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2048 Bond Future						2	1,000,000,000	0.00	
16:59:10	R207	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
16:59:10	R207	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
17:01:51	R207	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Sell
17:01:51	R207	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
Total for R207 Bond Future						4	6,000,000	0.00	
11:18:47	R208	On 03/05/2018			Bond Future	1	500,000,000	0.00 Member	Buy
11:32:13	R208	On 03/05/2018			Bond Future	1	500,000,000	0.00 Member	Sell
Total for R208 Bond Future						2	1,000,000,000	0.00	
9:43:00	R209	On 03/05/2018			Bond Future	1	16,300,000	0.00 Member	Sell
9:43:00	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Member	Buy
9:44:37	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Client	Buy
9:44:37	R209	On 03/05/2018			Bond Future	1	15,000,000	0.00 Member	Sell
9:44:37	R209	On 03/05/2018			Bond Future	1	15,000,000	0.00 Member	Buy
9:44:37	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Member	Sell
9:44:37	R209	On 03/05/2018			Bond Future	1	15,000,000	0.00 Client	Buy
17:26:27	R209	On 03/05/2018			Bond Future	1	42,600,000	0.00 Member	Buy
17:26:27	R209	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Sell
17:29:12	R209	On 03/05/2018			Bond Future	1	39,200,000	0.00 Member	Sell
17:29:12	R209	On 03/05/2018			Bond Future	1	39,200,000	0.00 Client	Sell
17:29:12	R209	On 03/05/2018			Bond Future	1	39,200,000	0.00 Member	Buy
17:29:13	R209	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Buy
17:29:13	R209	On 03/05/2018			Bond Future	1	3,400,000	0.00 Client	Sell
Total for R209 Bond Future						14	235,600,000	0.00	
11:13:32	R214	On 03/05/2018			Bond Future	1	750,000,000	0.00 Member	Buy
11:18:47	R214	On 03/05/2018			Bond Future	1	750,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				2	1,500,000,000		0.00
	Grand Total for all Instruments				58	4,820,840,000		0.00