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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:25:06	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Buy
11:25:06	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Sell
11:45:05	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Buy
11:45:05	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
11:00:50	I2050	On 02/08/2018		Bond Future	1	2,300,000	0.00 Member	Sell
11:00:50	I2050	On 02/08/2018		Bond Future	1	2,300,000	0.00 Member	Buy
11:38:11	I2050	On 02/08/2018		Bond Future	1	2,300,000	0.00 Client	Buy
11:38:11	I2050	On 02/08/2018		Bond Future	1	2,300,000	0.00 Member	Sell
Total for I2050 Bond Future					4	9,200,000	0.00	
11:28:27	R186	On 02/08/2018		Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:28:27	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Sell
12:33:28	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Client	Buy
12:33:28	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Sell
12:52:51	R186	On 02/08/2018			Bond Future	1	15,900,000	0.00 Member	Buy
12:52:51	R186	On 02/08/2018			Bond Future	1	21,100,000	0.00 Member	Sell
13:46:44	R186	On 02/08/2018			Bond Future	1	460,000,000	0.00 Member	Sell
13:46:44	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
13:46:44	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
13:50:27	R186	On 02/08/2018			Bond Future	1	460,000,000	0.00 Member	Buy
13:56:54	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
13:56:54	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
14:02:43	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
14:02:43	R186	On 02/08/2018			Bond Future	1	3,800,000	0.00 Member	Buy
14:02:43	R186	On 02/08/2018			Bond Future	1	3,800,000	0.00 Member	Sell
14:02:43	R186	On 02/08/2018			Bond Future	1	3,800,000	0.00 Client	Buy
14:02:43	R186	On 02/08/2018			Bond Future	1	15,900,000	0.00 Client	Buy
14:02:43	R186	On 02/08/2018			Bond Future	1	15,900,000	0.00 Member	Sell
14:02:43	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
14:02:43	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R186 Bond Future						20	1,016,400,000	0.00	
13:46:44	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
13:46:44	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
13:56:09	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Sell
13:56:09	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:16:02	R2023	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Buy
17:16:02	R2023	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Sell
17:26:09	R2023	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Buy
17:26:09	R2023	On 02/08/2018			Bond Future	1	8,000,000	0.00 Client	Sell
Total for R2023 Bond Future						8	37,600,000	0.00	
10:59:22	R2030	On 02/08/2018			Bond Future	1	400,000,000	0.00 Member	Buy
10:59:57	R2030	On 02/08/2018			Bond Future	1	400,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:16:02	R2030	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Buy
17:16:02	R2030	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Sell
17:25:21	R2030	On 02/08/2018			Bond Future	1	9,700,000	0.00 Client	Sell
17:25:21	R2030	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Buy
Total for R2030 Bond Future						6	838,800,000	0.00	
10:00:36	R2040	On 01/11/2018	9.10	Call	Bond Future	1	100,000	0.00 Member	Sell
10:00:36	R2040	On 01/11/2018	8.50	Call	Bond Future	1	100,000	0.00 Client	Sell
10:00:36	R2040	On 01/11/2018	9.10	Call	Bond Future	1	100,000	0.00 Client	Buy
10:00:36	R2040	On 01/11/2018	8.50	Call	Bond Future	1	100,000	0.00 Member	Buy
10:03:13	R2040	On 01/11/2018	8.50	Call	Bond Future	1	100,000	0.00 Client	Buy
10:03:13	R2040	On 01/11/2018	8.50	Call	Bond Future	1	100,000	0.00 Member	Sell
10:03:20	R2040	On 01/11/2018	9.10	Call	Bond Future	1	100,000	0.00 Client	Sell
10:03:20	R2040	On 01/11/2018	9.10	Call	Bond Future	1	100,000	0.00 Member	Buy
Total for R2040 Bond Future						8	800,000	0.00	
10:59:22	R2048	On 02/08/2018			Bond Future	1	387,700,000	0.00 Member	Sell
11:00:20	R2048	On 02/08/2018			Bond Future	1	387,700,000	0.00 Member	Buy
16:11:42	R2048	On 02/08/2018			Bond Future	1	20,400,000	0.00 Member	Sell
16:12:43	R2048	On 02/08/2018			Bond Future	1	19,600,000	0.00 Member	Buy
16:16:30	R2048	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
16:16:30	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
16:16:30	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
16:16:30	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
16:16:30	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
16:16:30	R2048	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
16:16:30	R2048	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
16:16:30	R2048	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
16:16:30	R2048	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
16:16:30	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
16:16:30	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
16:16:30	R2048	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						16	817,800,000	0.00	
13:46:44	R208	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
13:46:44	R208	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
13:49:25	R208	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
13:49:25	R208	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
Total for R208 Bond Future						4	3,200,000	0.00	
13:46:44	R209	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
13:46:44	R209	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
13:50:20	R209	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
13:50:20	R209	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
15:40:53	R209	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
15:40:53	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
15:48:14	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Buy
15:48:14	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Client	Sell
15:48:14	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Sell
15:48:14	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
15:48:14	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Sell
16:06:42	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:06:42	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:52:58	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
16:52:58	R209	On 02/08/2018			Bond Future	1	123,600,000	0.00 Member	Sell
17:15:52	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:15:52	R209	On 02/08/2018			Bond Future	1	123,600,000	0.00 Member	Sell
17:17:59	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
17:17:59	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Sell
17:17:59	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Client	Buy
17:17:59	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Sell
17:17:59	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Client	Buy
17:17:59	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:17:59	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:17:59	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:17:59	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Sell
17:17:59	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:17:59	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Buy
17:17:59	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Client	Buy
17:17:59	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Buy
17:17:59	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Buy
17:32:03	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
17:32:03	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Buy
17:33:12	R209	On 02/08/2018			Bond Future	1	9,200,000	0.00 Member	Buy
17:33:12	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
17:36:39	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:36:39	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Client	Buy
17:36:39	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
17:36:39	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:36:39	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Buy
17:36:39	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Client	Buy
17:36:39	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Sell
17:36:39	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Buy
17:36:39	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Sell
17:36:39	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Buy
17:36:39	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Buy
17:36:39	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:36:39	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Client	Buy
17:36:39	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Sell
17:44:23	R209	On 02/08/2018			Bond Future	1	8,500,000	0.00 Client	Sell
17:44:23	R209	On 02/08/2018			Bond Future	1	8,500,000	0.00 Member	Buy
17:44:23	R209	On 02/08/2018			Bond Future	1	8,500,000	0.00 Member	Sell
17:44:23	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:44:23	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Sell
Total for R209 Bond Future						54	1,074,000,000	0.00	
Grand Total for all Instruments						124	3,797,840,000	0.00	