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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:17:01	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Sell
16:17:01	GOVI	On 02/08/2018		GOVI	1	20,000	0.00 Member	Buy
16:19:40	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Sell
16:19:40	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Sell
16:19:40	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Sell
16:19:40	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Buy
16:19:40	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					7	80,000	0.00	
11:42:44	R186	On 02/08/2018		Bond Future	1	21,200,000	0.00 Member	Sell
11:42:44	R186	On 02/08/2018		Bond Future	1	2,200,000	0.00 Member	Buy
11:56:31	R186	On 02/08/2018		Bond Future	1	19,400,000	0.00 Member	Buy
11:57:00	R186	On 02/08/2018		Bond Future	1	19,400,000	0.00 Member	Sell
12:09:25	R186	On 02/08/2018		Bond Future	1	19,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:25	R186	On 02/08/2018			Bond Future	1	19,400,000	0.00 Client	Sell
15:07:19	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
15:07:19	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
15:12:37	R186	On 02/08/2018			Bond Future	1	200,000,000	0.00 Member	Sell
15:16:32	R186	On 02/08/2018			Bond Future	1	19,000,000	0.00 Member	Sell
15:16:32	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Client	Buy
15:16:32	R186	On 02/08/2018			Bond Future	1	19,000,000	0.00 Member	Buy
15:16:32	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Sell
15:16:32	R186	On 02/08/2018			Bond Future	1	19,000,000	0.00 Client	Buy
15:54:09	R186	On 02/08/2018			Bond Future	1	13,200,000	0.00 Member	Sell
15:54:09	R186	On 02/08/2018			Bond Future	1	13,200,000	0.00 Member	Buy
15:54:09	R186	On 02/08/2018			Bond Future	1	200,000,000	0.00 Member	Buy
15:58:03	R186	On 02/08/2018			Bond Future	1	13,200,000	0.00 Member	Buy
15:58:03	R186	On 02/08/2018			Bond Future	1	13,200,000	0.00 Client	Sell
15:59:53	R186	On 02/08/2018			Bond Future	1	200,000,000	0.00 Member	Buy
15:59:53	R186	On 02/08/2018			Bond Future	1	6,000,000	0.00 Member	Sell
17:02:22	R186	On 02/08/2018			Bond Future	1	14,900,000	0.00 Client	Sell
17:02:22	R186	On 02/08/2018			Bond Future	1	179,100,000	0.00 Client	Sell
17:02:22	R186	On 02/08/2018			Bond Future	1	179,100,000	0.00 Member	Sell
17:02:22	R186	On 02/08/2018			Bond Future	1	6,000,000	0.00 Client	Sell
17:02:22	R186	On 02/08/2018			Bond Future	1	14,900,000	0.00 Member	Sell
17:02:22	R186	On 02/08/2018			Bond Future	1	179,100,000	0.00 Member	Buy
17:02:22	R186	On 02/08/2018			Bond Future	1	6,000,000	0.00 Member	Buy
17:02:22	R186	On 02/08/2018			Bond Future	1	14,900,000	0.00 Member	Buy
17:14:01	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
17:14:01	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Sell
17:40:38	R186	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Buy
17:40:38	R186	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Sell
17:46:07	R186	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Sell
17:46:07	R186	On 02/08/2018			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R186 Bond Future						35	1,536,800,000	0.00	
11:42:44	R2023	On 02/08/2018			Bond Future	1	10,400,000	0.00 Member	Sell
11:42:44	R2023	On 02/08/2018			Bond Future	1	10,400,000	0.00 Member	Buy
15:17:58	R2023	On 02/08/2018			Bond Future	1	10,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:17:58	R2023	On 02/08/2018			Bond Future	1	10,400,000	0.00 Client	Buy
15:54:09	R2023	On 02/08/2018			Bond Future	1	6,200,000	0.00 Member	Sell
15:54:09	R2023	On 02/08/2018			Bond Future	1	6,200,000	0.00 Member	Buy
15:57:27	R2023	On 02/08/2018			Bond Future	1	6,200,000	0.00 Member	Buy
15:57:27	R2023	On 02/08/2018			Bond Future	1	6,200,000	0.00 Client	Sell
Total for R2023 Bond Future						8	66,400,000	0.00	
11:56:31	R2030	On 02/08/2018			Bond Future	1	8,200,000	0.00 Member	Sell
11:57:25	R2030	On 02/08/2018			Bond Future	1	8,200,000	0.00 Member	Buy
12:11:08	R2030	On 02/08/2018			Bond Future	1	8,200,000	0.00 Member	Sell
12:11:08	R2030	On 02/08/2018			Bond Future	1	8,200,000	0.00 Client	Buy
Total for R2030 Bond Future						4	32,800,000	0.00	
11:42:44	R2035	On 02/08/2018			Bond Future	1	25,800,000	0.00 Member	Sell
11:42:44	R2035	On 02/08/2018			Bond Future	1	9,900,000	0.00 Member	Buy
15:17:33	R2035	On 02/08/2018			Bond Future	1	8,200,000	0.00 Member	Sell
15:17:33	R2035	On 02/08/2018			Bond Future	1	6,700,000	0.00 Member	Sell
15:17:33	R2035	On 02/08/2018			Bond Future	1	8,200,000	0.00 Client	Buy
15:17:33	R2035	On 02/08/2018			Bond Future	1	6,700,000	0.00 Client	Buy
15:17:33	R2035	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
15:17:33	R2035	On 02/08/2018			Bond Future	1	9,900,000	0.00 Client	Buy
15:17:33	R2035	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
15:17:33	R2035	On 02/08/2018			Bond Future	1	8,200,000	0.00 Member	Buy
15:17:33	R2035	On 02/08/2018			Bond Future	1	6,700,000	0.00 Member	Buy
15:17:33	R2035	On 02/08/2018			Bond Future	1	9,900,000	0.00 Member	Sell
15:17:33	R2035	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2035 Bond Future						13	103,200,000	0.00	
11:56:31	R2044	On 02/08/2018			Bond Future	1	23,600,000	0.00 Member	Sell
11:57:46	R2044	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
12:10:19	R2044	On 02/08/2018			Bond Future	1	23,500,000	0.00 Member	Buy
12:10:19	R2044	On 02/08/2018			Bond Future	1	23,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:10:19	R2044	On 02/08/2018			Bond Future	1	23,500,000	0.00 Member	Sell
15:07:19	R2044	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
15:07:19	R2044	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
17:15:02	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
17:15:02	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
17:15:02	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
17:15:02	R2044	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:15:02	R2044	On 02/08/2018			Bond Future	1	1,200,000	0.00 Client	Sell
17:15:02	R2044	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Sell
17:15:02	R2044	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Buy
17:15:02	R2044	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R2044 Bond Future						15	110,600,000	0.00	
12:22:55	R209	On 02/08/2018			Bond Future	1	328,100,000	0.00 Member	Sell
12:22:55	R209	On 02/08/2018			Bond Future	1	52,400,000	0.00 Member	Buy
12:32:03	R209	On 02/08/2018			Bond Future	1	115,100,000	0.00 Client	Buy
12:32:03	R209	On 02/08/2018			Bond Future	1	151,800,000	0.00 Client	Buy
12:32:03	R209	On 02/08/2018			Bond Future	1	52,400,000	0.00 Client	Buy
12:32:03	R209	On 02/08/2018			Bond Future	1	52,400,000	0.00 Member	Sell
12:32:03	R209	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Sell
12:32:03	R209	On 02/08/2018			Bond Future	1	115,100,000	0.00 Member	Sell
12:32:03	R209	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Sell
12:32:03	R209	On 02/08/2018			Bond Future	1	151,800,000	0.00 Member	Sell
12:32:03	R209	On 02/08/2018			Bond Future	1	3,700,000	0.00 Client	Buy
12:32:03	R209	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Buy
12:32:03	R209	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Buy
12:32:03	R209	On 02/08/2018			Bond Future	1	115,100,000	0.00 Member	Buy
12:32:03	R209	On 02/08/2018			Bond Future	1	151,800,000	0.00 Member	Buy
12:32:03	R209	On 02/08/2018			Bond Future	1	5,100,000	0.00 Client	Buy
15:54:09	R209	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
15:54:09	R209	On 02/08/2018			Bond Future	1	400,000,000	0.00 Member	Sell
15:54:09	R209	On 02/08/2018			Bond Future	1	6,200,000	0.00 Member	Buy
15:54:09	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Sell
16:04:37	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
16:04:37	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:04:37	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Sell
16:05:43	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Buy
16:05:43	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Client	Sell
16:17:32	R209	On 02/08/2018			Bond Future	1	4,500,000	0.00 Member	Sell
16:17:32	R209	On 02/08/2018			Bond Future	1	6,200,000	0.00 Client	Buy
16:17:32	R209	On 02/08/2018			Bond Future	1	4,500,000	0.00 Member	Buy
16:17:32	R209	On 02/08/2018			Bond Future	1	185,100,000	0.00 Member	Buy
16:17:32	R209	On 02/08/2018			Bond Future	1	63,800,000	0.00 Member	Sell
16:17:32	R209	On 02/08/2018			Bond Future	1	63,800,000	0.00 Member	Buy
16:17:32	R209	On 02/08/2018			Bond Future	1	140,400,000	0.00 Member	Buy
16:17:32	R209	On 02/08/2018			Bond Future	1	4,500,000	0.00 Client	Buy
16:17:32	R209	On 02/08/2018			Bond Future	1	185,100,000	0.00 Client	Buy
16:17:32	R209	On 02/08/2018			Bond Future	1	6,200,000	0.00 Member	Sell
16:17:32	R209	On 02/08/2018			Bond Future	1	140,400,000	0.00 Client	Buy
16:17:32	R209	On 02/08/2018			Bond Future	1	140,400,000	0.00 Member	Sell
16:17:32	R209	On 02/08/2018			Bond Future	1	185,100,000	0.00 Member	Sell
16:17:32	R209	On 02/08/2018			Bond Future	1	63,800,000	0.00 Client	Buy
Total for R209 Bond Future						39	2,952,400,000	0.00	
Grand Total for all Instruments						121	4,802,280,000	0.00	