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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:00:38	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Buy
11:00:38	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Sell
11:47:23	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Buy
11:47:23	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
14:02:52	R186	On 02/08/2018		Bond Future	1	6,000,000	0.00 Member	Sell
14:02:52	R186	On 02/08/2018		Bond Future	1	6,000,000	0.00 Client	Buy
15:47:05	R186	On 02/08/2018		Bond Future	1	46,200,000	0.00 Member	Buy
15:47:05	R186	On 02/08/2018	8.75	Call	1	71,300,000	0.00 Member	Sell
15:47:05	R186	On 02/08/2018	8.75	Call	1	250,000,000	0.00 Member	Buy
15:47:05	R186	On 02/08/2018		Bond Future	1	165,000,000	0.00 Member	Sell
15:54:18	R186	On 02/08/2018	9.04	Put	1	70,100,000	0.00 Member	Buy
15:54:18	R186	On 02/08/2018	9.04	Put	1	250,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	137,600,000	0.00 Member	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	137,600,000	0.00 Client	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	11,500,000	0.00 Member	Buy
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	11,500,000	0.00 Member	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	11,500,000	0.00 Client	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	137,600,000	0.00 Member	Buy
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	14,200,000	0.00 Member	Buy
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	8,800,000	0.00 Client	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	8,800,000	0.00 Member	Buy
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	8,800,000	0.00 Member	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	71,300,000	0.00 Member	Buy
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	6,600,000	0.00 Client	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	71,300,000	0.00 Client	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	14,200,000	0.00 Member	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	6,600,000	0.00 Member	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	14,200,000	0.00 Client	Sell
17:27:54	R186	On 02/08/2018	8.75	Call	Bond Future	1	6,600,000	0.00 Member	Buy
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	10,900,000	0.00 Member	Sell
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	8,800,000	0.00 Client	Buy
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	5,900,000	0.00 Client	Buy
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	140,800,000	0.00 Client	Buy
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	10,900,000	0.00 Client	Buy
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	140,800,000	0.00 Member	Buy
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	13,500,000	0.00 Member	Buy
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	8,800,000	0.00 Member	Sell
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	5,900,000	0.00 Member	Sell
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	140,800,000	0.00 Member	Sell
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	10,900,000	0.00 Member	Buy
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	8,800,000	0.00 Member	Buy
17:29:22	R186	On 02/08/2018	9.04	Put	Bond Future	1	5,900,000	0.00 Member	Buy
17:29:23	R186	On 02/08/2018	9.04	Put	Bond Future	1	13,500,000	0.00 Client	Buy
17:29:23	R186	On 02/08/2018	9.04	Put	Bond Future	1	13,500,000	0.00 Member	Sell
17:29:23	R186	On 02/08/2018	9.04	Put	Bond Future	1	70,100,000	0.00 Member	Sell
17:29:23	R186	On 02/08/2018	9.04	Put	Bond Future	1	70,100,000	0.00 Client	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	46,200,000	0.00 Client	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	5,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:31:48	R186	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Sell
17:31:48	R186	On 02/08/2018			Bond Future	1	93,000,000	0.00 Client	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	93,000,000	0.00 Member	Sell
17:31:48	R186	On 02/08/2018			Bond Future	1	5,800,000	0.00 Member	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	5,800,000	0.00 Client	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	3,900,000	0.00 Client	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	7,200,000	0.00 Client	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	7,200,000	0.00 Member	Sell
17:31:48	R186	On 02/08/2018			Bond Future	1	7,200,000	0.00 Member	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	46,200,000	0.00 Member	Sell
17:31:48	R186	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	93,000,000	0.00 Member	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	8,900,000	0.00 Member	Sell
17:31:48	R186	On 02/08/2018			Bond Future	1	8,900,000	0.00 Client	Buy
17:31:48	R186	On 02/08/2018			Bond Future	1	8,900,000	0.00 Member	Buy
Total for R186 Bond Future						59	2,672,000,000	0.00	
10:36:04	R209	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
10:36:04	R209	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
16:15:23	R209	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Buy
16:15:23	R209	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
Total for R209 Bond Future						4	10,400,000	0.00	
Grand Total for all Instruments						67	2,682,440,000	0.00	