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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:54:35	GOVI	On 02/08/2018		GOVI	1	410,000	0.00 Client	Buy
13:54:35	GOVI	On 01/11/2018		GOVI	1	410,000	0.00 Client	Sell
13:54:35	GOVI	On 01/11/2018		GOVI	1	410,000	0.00 Client	Buy
13:54:35	GOVI	On 02/08/2018		GOVI	1	410,000	0.00 Client	Sell
Total for GOVI GOVI					4	1,640,000	0.00	
9:22:31	I2046	On 01/11/2018		Bond Future	1	91,000,000	0.00 Member	Sell
9:22:31	I2046	On 02/08/2018		Bond Future	1	91,000,000	0.00 Member	Buy
9:23:26	I2046	On 01/11/2018		Bond Future	1	91,000,000	0.00 Member	Buy
9:23:26	I2046	On 02/08/2018		Bond Future	1	91,000,000	0.00 Member	Sell
9:45:57	I2046	On 02/08/2018		Bond Future	1	91,000,000	0.00 Member	Buy
9:45:57	I2046	On 02/08/2018		Bond Future	1	91,000,000	0.00 Client	Sell
9:46:15	I2046	On 01/11/2018		Bond Future	1	91,000,000	0.00 Member	Sell
9:46:15	I2046	On 01/11/2018		Bond Future	1	91,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2046 Bond Future						8	728,000,000	0.00	
13:49:33	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Member	Buy
13:49:33	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Member	Sell
15:13:34	IGOV	On 02/08/2018			Index Future	1	4,140,000	0.00 Client	Buy
15:13:34	IGOV	On 01/11/2018			Index Future	1	4,140,000	0.00 Client	Sell
15:13:34	IGOV	On 01/11/2018			Index Future	1	4,140,000	0.00 Client	Buy
15:13:34	IGOV	On 02/08/2018			Index Future	1	4,140,000	0.00 Client	Sell
Total for IGOV Index Future						6	16,580,000	0.00	
15:46:28	R186	On 01/11/2018			Bond Future	1	37,000,000	0.00 Member	Sell
15:46:28	R186	On 01/11/2018			Bond Future	1	28,900,000	0.00 Member	Buy
15:54:15	R186	On 01/11/2018			Bond Future	1	8,100,000	0.00 Member	Sell
15:54:15	R186	On 01/11/2018			Bond Future	1	8,100,000	0.00 Member	Buy
15:54:15	R186	On 01/11/2018			Bond Future	1	8,100,000	0.00 Client	Buy
15:54:16	R186	On 01/11/2018			Bond Future	1	28,900,000	0.00 Member	Sell
15:54:16	R186	On 01/11/2018			Bond Future	1	28,900,000	0.00 Client	Buy
16:09:06	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
16:09:06	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Sell
16:50:58	R186	On 01/11/2018	7.96	Call	Bond Future	1	1,500,000	0.00 Client	Buy
16:50:58	R186	On 01/11/2018	8.46	Call	Bond Future	1	1,500,000	0.00 Client	Sell
16:50:58	R186	On 01/11/2018	7.96	Call	Bond Future	1	1,500,000	0.00 Client	Sell
16:50:58	R186	On 01/11/2018	9.14	Put	Bond Future	1	1,500,000	0.00 Client	Buy
16:50:58	R186	On 01/11/2018	8.46	Call	Bond Future	1	1,500,000	0.00 Client	Buy
16:50:58	R186	On 01/11/2018	9.14	Put	Bond Future	1	1,500,000	0.00 Client	Sell
17:19:19	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:19:19	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R186 Bond Future						17	181,800,000	0.00	
10:50:38	R202	On 01/11/2018			Bond Future	1	571,100,000	0.00 Member	Sell
10:50:38	R202	On 02/08/2018			Bond Future	1	571,100,000	0.00 Member	Buy
10:50:38	R202	On 02/08/2018			Bond Future	1	7,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:50:38	R202	On 01/11/2018			Bond Future	1	7,900,000	0.00 Member	Buy
12:07:36	R202	On 02/08/2018			Bond Future	1	41,800,000	0.00 Member	Buy
12:07:36	R202	On 02/08/2018			Bond Future	1	41,800,000	0.00 Member	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	502,600,000	0.00 Member	Buy
12:07:36	R202	On 02/08/2018			Bond Future	1	502,600,000	0.00 Member	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	7,300,000	0.00 Member	Buy
12:07:36	R202	On 02/08/2018			Bond Future	1	9,400,000	0.00 Member	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Buy
12:07:36	R202	On 02/08/2018			Bond Future	1	7,300,000	0.00 Client	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	9,400,000	0.00 Member	Buy
12:07:36	R202	On 02/08/2018			Bond Future	1	9,400,000	0.00 Client	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	2,100,000	0.00 Client	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	7,900,000	0.00 Client	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	7,900,000	0.00 Member	Buy
12:07:36	R202	On 02/08/2018			Bond Future	1	41,800,000	0.00 Client	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	502,600,000	0.00 Client	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	7,300,000	0.00 Member	Sell
12:07:36	R202	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Sell
12:08:21	R202	On 01/11/2018			Bond Future	1	9,400,000	0.00 Member	Sell
12:08:21	R202	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Sell
12:08:21	R202	On 01/11/2018			Bond Future	1	41,800,000	0.00 Member	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	502,600,000	0.00 Member	Sell
12:08:21	R202	On 01/11/2018			Bond Future	1	9,400,000	0.00 Client	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	7,300,000	0.00 Member	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	41,800,000	0.00 Client	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	502,600,000	0.00 Client	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	41,800,000	0.00 Member	Sell
12:08:21	R202	On 01/11/2018			Bond Future	1	7,900,000	0.00 Client	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	9,400,000	0.00 Member	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	7,900,000	0.00 Member	Sell
12:08:21	R202	On 01/11/2018			Bond Future	1	7,300,000	0.00 Client	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	502,600,000	0.00 Member	Buy
12:08:21	R202	On 01/11/2018			Bond Future	1	7,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						38	4,568,800,000	0.00	
15:46:28	R2023	On 01/11/2018			Bond Future	1	25,000,000	0.00 Member	Sell
15:46:28	R2023	On 01/11/2018			Bond Future	1	19,600,000	0.00 Member	Buy
15:55:27	R2023	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Buy
15:55:27	R2023	On 01/11/2018			Bond Future	1	19,600,000	0.00 Member	Sell
15:55:27	R2023	On 01/11/2018			Bond Future	1	19,600,000	0.00 Client	Buy
15:55:27	R2023	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Sell
15:55:27	R2023	On 01/11/2018			Bond Future	1	5,400,000	0.00 Client	Buy
Total for R2023 Bond Future						7	100,000,000	0.00	
17:19:19	R2030	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:19:19	R2030	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:38:39	R2030	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:38:39	R2030	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:38:39	R2030	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:38:39	R2030	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
17:38:39	R2030	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
Total for R2030 Bond Future						7	6,400,000	0.00	
17:17:44	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
17:17:44	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
17:17:44	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell
17:17:44	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
17:19:19	R2032	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Buy
17:19:19	R2032	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
17:39:22	R2032	On 02/08/2018			Bond Future	1	2,900,000	0.00 Member	Sell
17:39:22	R2032	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Sell
17:39:22	R2032	On 02/08/2018			Bond Future	1	2,900,000	0.00 Member	Buy
17:39:22	R2032	On 02/08/2018			Bond Future	1	2,900,000	0.00 Client	Sell
17:39:22	R2032	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						11	19,600,000	0.00	
17:17:44	R2035	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
17:17:44	R2035	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
17:17:44	R2035	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell
17:17:44	R2035	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
17:19:19	R2035	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Buy
17:19:19	R2035	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Sell
17:47:01	R2035	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:47:01	R2035	On 02/08/2018			Bond Future	1	1,100,000	0.00 Client	Sell
17:47:01	R2035	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Sell
17:47:01	R2035	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:47:01	R2035	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R2035 Bond Future						11	11,200,000	0.00	
17:19:19	R2037	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Buy
17:19:19	R2037	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
17:49:55	R2037	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Sell
17:49:55	R2037	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Sell
17:49:55	R2037	On 02/08/2018			Bond Future	1	4,800,000	0.00 Client	Sell
17:49:55	R2037	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Buy
17:49:55	R2037	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R2037 Bond Future						7	29,600,000	0.00	
10:04:46	R2044	On 02/08/2018			Bond Future	1	370,000,000	0.00 Member	Buy
10:04:46	R2044	On 01/11/2018			Bond Future	1	370,000,000	0.00 Member	Sell
10:04:46	R2044	On 01/11/2018			Bond Future	1	370,000,000	0.00 Client	Buy
10:04:46	R2044	On 02/08/2018			Bond Future	1	370,000,000	0.00 Client	Sell
Total for R2044 Bond Future						4	1,480,000,000	0.00	
10:05:58	R2048	On 01/11/2018			Bond Future	1	830,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:05:58	R2048	On 02/08/2018			Bond Future	1	830,000,000	0.00 Member	Buy
10:05:58	R2048	On 02/08/2018			Bond Future	1	830,000,000	0.00 Client	Sell
10:05:58	R2048	On 01/11/2018			Bond Future	1	830,000,000	0.00 Client	Buy
11:11:22	R2048	On 02/08/2018			Bond Future	1	830,000,000	0.00 Member	Sell
11:11:22	R2048	On 02/08/2018			Bond Future	1	830,000,000	0.00 Member	Buy
11:12:09	R2048	On 01/11/2018			Bond Future	1	830,000,000	0.00 Member	Buy
11:12:09	R2048	On 01/11/2018			Bond Future	1	830,000,000	0.00 Member	Sell
Total for R2048 Bond Future						8	6,640,000,000	0.00	
16:50:58	R209	On 02/08/2018	8.46	Call	Bond Future	1	1,700,000	0.00 Client	Buy
16:50:58	R209	On 02/08/2018	8.46	Call	Bond Future	1	1,700,000	0.00 Client	Sell
16:50:58	R209	On 02/08/2018	8.96	Call	Bond Future	1	1,700,000	0.00 Client	Sell
16:50:58	R209	On 02/08/2018	8.96	Call	Bond Future	1	1,700,000	0.00 Client	Buy
16:50:58	R209	On 02/08/2018	9.43	Put	Bond Future	1	1,700,000	0.00 Client	Buy
16:50:58	R209	On 02/08/2018	9.43	Put	Bond Future	1	1,700,000	0.00 Client	Sell
16:50:58	R209	On 01/11/2018	8.89	Call	Bond Future	1	500,000	0.00 Client	Buy
16:50:58	R209	On 01/11/2018	9.98	Put	Bond Future	1	500,000	0.00 Client	Buy
16:50:58	R209	On 01/11/2018	9.98	Put	Bond Future	1	500,000	0.00 Client	Sell
16:50:58	R209	On 01/11/2018	8.89	Call	Bond Future	1	500,000	0.00 Client	Sell
16:50:58	R209	On 01/11/2018	9.64	Call	Bond Future	1	500,000	0.00 Client	Sell
16:50:58	R209	On 01/11/2018	9.64	Call	Bond Future	1	500,000	0.00 Client	Buy
17:19:19	R209	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
17:19:19	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
17:37:50	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
17:37:50	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
17:37:50	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
17:37:50	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Sell
17:37:50	R209	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R209 Bond Future						19	25,200,000	0.00	
16:09:06	R214	On 02/08/2018			Bond Future	1	40,000,000	0.00 Member	Buy
16:09:06	R214	On 01/11/2018			Bond Future	1	40,000,000	0.00 Member	Sell
16:09:06	R214	On 01/11/2018			Bond Future	1	40,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:09:06	R214	On 02/08/2018		Bond Future	1	40,000,000	0.00 Client	Sell
Total for R214 Bond Future					4	160,000,000	0.00	
Grand Total for all Instruments					151	13,968,820,000	0.00	