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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:19:59	GOVI	On 01/11/2018		GOVI	1	20,000	0.00 Member	Sell
10:19:59	GOVI	On 01/11/2018		GOVI	1	20,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>	
8:14:33	I2050	On 01/11/2018		Bond Future	1	2,000,000	0.00 Member	Sell
8:14:33	I2050	On 02/08/2018		Bond Future	1	2,000,000	0.00 Member	Buy
8:14:33	I2050	On 02/08/2018		Bond Future	1	2,000,000	0.00 Client	Sell
8:14:33	I2050	On 01/11/2018		Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
15:41:14	R186	On 01/11/2018		Bond Future	1	400,000,000	0.00 Member	Sell
15:41:14	R186	On 01/11/2018		Bond Future	1	400,000,000	0.00 Member	Buy
15:45:07	R186	On 01/11/2018		Bond Future	1	350,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:45:07	R186	On 01/11/2018			Bond Future	1	400,000,000	0.00 Member	Buy
16:29:25	R186	On 01/11/2018			Bond Future	1	350,000,000	0.00 Client	Sell
16:29:25	R186	On 01/11/2018			Bond Future	1	16,000,000	0.00 Member	Sell
16:29:25	R186	On 01/11/2018			Bond Future	1	350,000,000	0.00 Member	Buy
16:29:25	R186	On 01/11/2018			Bond Future	1	34,000,000	0.00 Member	Buy
16:29:25	R186	On 01/11/2018			Bond Future	1	16,000,000	0.00 Client	Sell
16:29:25	R186	On 01/11/2018			Bond Future	1	16,000,000	0.00 Member	Buy
16:29:25	R186	On 01/11/2018			Bond Future	1	34,000,000	0.00 Member	Sell
16:29:25	R186	On 01/11/2018			Bond Future	1	34,000,000	0.00 Client	Sell
17:00:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	250,000,000	0.00 Member	Buy
17:00:30	R186	On 01/11/2018			Bond Future	1	92,500,000	0.00 Member	Buy
17:00:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	250,000,000	0.00 Member	Sell
17:00:30	R186	On 01/11/2018			Bond Future	1	92,500,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>3,085,000,000</b>	<b>0.00</b>	
13:10:14	R2030	On 02/08/2018			Bond Future	1	375,000,000	0.00 Member	Buy
13:10:14	R2030	On 01/11/2018			Bond Future	1	400,000,000	0.00 Member	Sell
13:10:14	R2030	On 01/11/2018			Bond Future	1	400,000,000	0.00 Member	Buy
13:10:14	R2030	On 02/08/2018			Bond Future	1	375,000,000	0.00 Member	Sell
14:22:34	R2030	On 01/11/2018			Bond Future	1	400,000,000	0.00 Member	Buy
14:22:34	R2030	On 01/11/2018			Bond Future	1	400,000,000	0.00 Member	Sell
14:23:14	R2030	On 02/08/2018			Bond Future	1	375,000,000	0.00 Member	Sell
14:23:14	R2030	On 02/08/2018			Bond Future	1	375,000,000	0.00 Member	Buy
15:03:33	R2030	On 02/08/2018			Bond Future	1	375,000,000	0.00 Member	Buy
15:03:33	R2030	On 02/08/2018			Bond Future	1	375,000,000	0.00 Member	Sell
15:03:46	R2030	On 01/11/2018			Bond Future	1	400,000,000	0.00 Member	Sell
15:03:46	R2030	On 01/11/2018			Bond Future	1	400,000,000	0.00 Member	Buy
16:13:58	R2030	On 01/11/2018			Bond Future	1	400,000,000	0.00 Member	Buy
16:13:58	R2030	On 01/11/2018			Bond Future	1	400,000,000	0.00 Member	Sell
16:15:24	R2030	On 02/08/2018			Bond Future	1	375,000,000	0.00 Member	Sell
16:15:24	R2030	On 02/08/2018			Bond Future	1	375,000,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>16</b>	<b>6,200,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:18:21	R2037	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
11:18:21	R2037	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:39:51	R2037	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
11:39:51	R2037	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
8:03:27	R204	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Buy
8:03:27	R204	On 02/08/2018			Bond Future	1	3,700,000	0.00 Client	Sell
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>7,400,000</b>	<b>0.00</b>	
11:18:21	R2040	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
11:18:21	R2040	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:39:28	R2040	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Sell
11:39:28	R2040	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
15:16:32	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
15:16:32	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
15:16:32	R2044	On 02/08/2018			Bond Future	1	91,200,000	0.00 Member	Buy
15:16:32	R2044	On 01/11/2018			Bond Future	1	91,200,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	26,300,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	2,800,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	4,600,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	4,600,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	22,300,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	13,200,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	2,900,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	2,900,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	22,300,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	3,500,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	26,300,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	2,900,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	7,700,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	26,300,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	13,200,000	0.00 Member	Buy
15:57:49	R2044	On 02/08/2018			Bond Future	1	4,600,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	22,300,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	13,200,000	0.00 Member	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	7,700,000	0.00 Client	Sell
15:57:49	R2044	On 02/08/2018			Bond Future	1	7,700,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	13,200,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	4,600,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	4,600,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	13,200,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	2,800,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	3,500,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	22,300,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	2,900,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	4,600,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	22,300,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	13,200,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	22,300,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	3,500,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	3,500,000	0.00 Member	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	4,000,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	26,300,000	0.00 Member	Sell
16:17:02	R2044	On 01/11/2018			Bond Future	1	26,300,000	0.00 Client	Buy
16:17:02	R2044	On 01/11/2018			Bond Future	1	26,300,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>74</b>	<b>729,600,000</b>	<b>0.00</b>	
7:58:52	R2048	On 01/11/2018			Bond Future	1	6,500,000	0.00 Member	Sell
7:58:52	R2048	On 02/08/2018			Bond Future	1	6,500,000	0.00 Member	Buy
7:58:52	R2048	On 02/08/2018			Bond Future	1	6,500,000	0.00 Client	Sell
7:58:52	R2048	On 01/11/2018			Bond Future	1	6,500,000	0.00 Client	Buy
10:07:26	R2048	On 01/11/2018			Bond Future	1	3,000,000	0.00 Member	Buy
10:07:26	R2048	On 01/11/2018			Bond Future	1	3,000,000	0.00 Member	Sell
10:13:50	R2048	On 01/11/2018			Bond Future	1	3,000,000	0.00 Member	Buy
10:13:50	R2048	On 01/11/2018			Bond Future	1	3,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>38,000,000</b>	<b>0.00</b>	
13:10:14	R209	On 02/08/2018			Bond Future	1	616,400,000	0.00 Member	Buy
13:10:14	R209	On 01/11/2018			Bond Future	1	623,000,000	0.00 Member	Sell
13:10:14	R209	On 01/11/2018			Bond Future	1	623,000,000	0.00 Member	Buy
13:10:14	R209	On 02/08/2018			Bond Future	1	616,400,000	0.00 Member	Sell
14:22:12	R209	On 01/11/2018			Bond Future	1	623,000,000	0.00 Member	Buy
14:22:12	R209	On 01/11/2018			Bond Future	1	623,000,000	0.00 Member	Sell
14:22:57	R209	On 02/08/2018			Bond Future	1	616,400,000	0.00 Member	Sell
14:22:57	R209	On 02/08/2018			Bond Future	1	616,400,000	0.00 Member	Buy
15:03:25	R209	On 02/08/2018			Bond Future	1	616,400,000	0.00 Member	Buy
15:03:25	R209	On 02/08/2018			Bond Future	1	616,400,000	0.00 Member	Sell
15:03:39	R209	On 01/11/2018			Bond Future	1	623,000,000	0.00 Member	Sell
15:03:39	R209	On 01/11/2018			Bond Future	1	623,000,000	0.00 Member	Buy
16:16:22	R209	On 02/08/2018			Bond Future	1	616,400,000	0.00 Member	Buy
16:16:22	R209	On 02/08/2018			Bond Future	1	616,400,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>14</b>	<b>8,669,200,000</b>	<b>0.00</b>	
8:16:52	R212	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
8:16:52	R212	On 01/11/2018			Bond Future	1	3,000,000	0.00 Member	Sell
8:16:52	R212	On 01/11/2018			Bond Future	1	3,000,000	0.00 Client	Buy
8:16:52	R212	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>12,000,000</b>	<b>0.00</b>	
13:10:14	R214	On 01/11/2018			Bond Future	1	608,000,000	0.00 Member	Sell
13:10:14	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Buy
13:10:14	R214	On 01/11/2018			Bond Future	1	32,000,000	0.00 Member	Sell
13:10:14	R214	On 01/11/2018			Bond Future	1	608,000,000	0.00 Member	Buy
13:10:14	R214	On 01/11/2018			Bond Future	1	32,000,000	0.00 Member	Buy
13:10:14	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Sell
14:38:44	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Sell
14:38:44	R214	On 01/11/2018			Bond Future	1	640,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:38:44	R214	On 01/11/2018			Bond Future	1	640,000,000	0.00 Member	Sell
14:38:44	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Buy
15:03:52	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Buy
15:03:52	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Sell
15:03:58	R214	On 01/11/2018			Bond Future	1	640,000,000	0.00 Member	Sell
15:03:58	R214	On 01/11/2018			Bond Future	1	640,000,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>14</b>	<b>7,488,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>162</b>	<b>26,253,240,000</b>	<b>0.00</b>	