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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/10/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:26:54	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Buy
10:26:54	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Sell
11:12:04	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Sell
11:12:04	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					4	40,000	0.00	
14:18:59	R2023	On 01/11/2018		Bond Future	1	200,000	0.00 Member	Buy
14:18:59	R2023	On 01/11/2018		Bond Future	1	200,000	0.00 Member	Sell
14:24:20	R2023	On 01/11/2018		Bond Future	1	200,000	0.00 Member	Sell
14:24:20	R2023	On 01/11/2018		Bond Future	1	200,000	0.00 Client	Buy
Total for R2023 Bond Future					4	800,000	0.00	
10:37:29	R2030	On 01/11/2018		Bond Future	1	3,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:29	R2030	On 01/11/2018			Bond Future	1	3,500,000	0.00 Member	Sell
14:25:08	R2030	On 01/11/2018			Bond Future	1	3,500,000	0.00 Client	Buy
14:25:08	R2030	On 01/11/2018			Bond Future	1	3,500,000	0.00 Member	Sell
Total for R2030 Bond Future						4	14,000,000	0.00	
8:31:36	R2032	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell
8:31:36	R2032	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
16:05:47	R2032	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Sell
16:05:47	R2032	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
Total for R2032 Bond Future						4	8,800,000	0.00	
8:31:36	R2035	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Sell
8:31:36	R2035	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Buy
16:06:17	R2035	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Buy
16:06:17	R2035	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R2035 Bond Future						4	8,400,000	0.00	
8:31:36	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Sell
8:31:36	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Buy
14:47:37	R2044	On 01/11/2018			Bond Future	1	159,300,000	0.00 Member	Sell
14:47:37	R2044	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Buy
15:20:46	R2044	On 01/11/2018			Bond Future	1	13,500,000	0.00 Client	Buy
15:20:46	R2044	On 01/11/2018			Bond Future	1	13,500,000	0.00 Member	Buy
15:20:46	R2044	On 01/11/2018			Bond Future	1	4,700,000	0.00 Member	Buy
15:20:46	R2044	On 01/11/2018			Bond Future	1	28,700,000	0.00 Member	Sell
15:20:46	R2044	On 01/11/2018			Bond Future	1	28,700,000	0.00 Member	Buy
15:20:46	R2044	On 01/11/2018			Bond Future	1	4,700,000	0.00 Member	Sell
15:20:46	R2044	On 01/11/2018			Bond Future	1	13,500,000	0.00 Member	Sell
15:20:46	R2044	On 01/11/2018			Bond Future	1	4,700,000	0.00 Client	Buy
15:20:46	R2044	On 01/11/2018			Bond Future	1	28,700,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	12,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:20:47	R2044	On 01/11/2018			Bond Future	1	12,400,000	0.00 Member	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Sell
15:20:47	R2044	On 01/11/2018			Bond Future	1	30,500,000	0.00 Member	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	12,400,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	6,200,000	0.00 Member	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	44,700,000	0.00 Member	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Sell
15:20:47	R2044	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	30,500,000	0.00 Member	Sell
15:20:47	R2044	On 01/11/2018			Bond Future	1	4,200,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	44,700,000	0.00 Member	Sell
15:20:47	R2044	On 01/11/2018			Bond Future	1	8,500,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Sell
15:20:47	R2044	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Sell
15:20:47	R2044	On 01/11/2018			Bond Future	1	3,800,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	6,200,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	44,700,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	30,500,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	1,200,000	0.00 Client	Buy
15:20:47	R2044	On 01/11/2018			Bond Future	1	6,200,000	0.00 Member	Sell
15:20:47	R2044	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
15:20:47	R2044	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Buy
16:06:48	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:06:48	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R2044 Bond Future						41	644,000,000	0.00	
15:22:15	R209	On 01/11/2018			Bond Future	1	204,800,000	0.00 Member	Sell
15:36:05	R209	On 01/11/2018			Bond Future	1	204,800,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	10,900,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	1,500,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	4,900,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	15,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	1,500,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	5,400,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	15,900,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	57,500,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	4,900,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	39,200,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	6,000,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	17,400,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	8,000,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	1,200,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	36,900,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	36,900,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	10,900,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	39,200,000	0.00 Member	Buy
15:50:04	R209	On 01/11/2018			Bond Future	1	8,000,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	17,400,000	0.00 Client	Sell
15:50:04	R209	On 01/11/2018			Bond Future	1	57,500,000	0.00 Member	Buy
17:23:48	R209	On 01/11/2018			Bond Future	1	26,000,000	0.00 Member	Buy
17:23:48	R209	On 01/11/2018			Bond Future	1	14,000,000	0.00 Member	Sell
17:33:28	R209	On 01/11/2018			Bond Future	1	12,000,000	0.00 Client	Sell
17:33:28	R209	On 01/11/2018			Bond Future	1	12,000,000	0.00 Member	Buy
17:33:28	R209	On 01/11/2018			Bond Future	1	14,000,000	0.00 Client	Sell
17:33:28	R209	On 01/11/2018			Bond Future	1	12,000,000	0.00 Member	Sell
17:33:28	R209	On 01/11/2018			Bond Future	1	14,000,000	0.00 Member	Buy
Total for R209 Bond Future						33	923,200,000	0.00	
Grand Total for all Instruments						94	1,599,240,000	0.00	