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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/03/2018

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:30:15	GOVI	On 03/05/2018			GOVI	1	1,390,000	0.00 Member	Buy
17:30:15	GOVI	On 03/05/2018			GOVI	1	1,390,000	0.00 Client	Sell
Total for GOVI GOVI						2	2,780,000	0.00	
8:06:03	R186	On 03/05/2018	8.00	Call	Bond Future	1	700,000	0.00 Client	Sell
8:06:03	R186	On 03/05/2018	8.00	Call	Bond Future	1	700,000	0.00 Member	Buy
8:10:05	R186	On 03/05/2018	8.40	Call	Bond Future	1	700,000	0.00 Member	Sell
8:10:05	R186	On 03/05/2018	8.40	Call	Bond Future	1	700,000	0.00 Client	Buy
11:35:43	R186	On 03/05/2018			Bond Future	1	51,700,000	0.00 Member	Buy
11:35:43	R186	On 03/05/2018			Bond Future	1	51,700,000	0.00 Member	Sell
11:46:56	R186	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Buy
11:46:56	R186	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Sell
12:00:59	R186	On 03/05/2018			Bond Future	1	8,200,000	0.00 Client	Buy
12:00:59	R186	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:31	R186	On 03/05/2018			Bond Future	1	51,700,000	0.00 Client	Buy
12:01:31	R186	On 03/05/2018			Bond Future	1	51,700,000	0.00 Member	Sell
16:01:42	R186	On 03/05/2018			Bond Future	1	6,900,000	0.00 Member	Sell
16:01:42	R186	On 03/05/2018			Bond Future	1	9,800,000	0.00 Member	Buy
16:35:02	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell
16:35:02	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:35:02	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:35:02	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Sell
16:35:03	R186	On 03/05/2018			Bond Future	1	6,900,000	0.00 Client	Sell
16:35:03	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Sell
16:35:03	R186	On 03/05/2018			Bond Future	1	6,900,000	0.00 Member	Buy
16:35:03	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
Total for R186 Bond Future						22	281,600,000	0.00	
10:57:48	R2023	On 03/05/2018			Bond Future	1	226,700,000	0.00 Member	Sell
10:57:48	R2023	On 03/05/2018			Bond Future	1	226,700,000	0.00 Member	Buy
11:28:46	R2023	On 03/05/2018			Bond Future	1	226,700,000	0.00 Client	Buy
11:28:46	R2023	On 03/05/2018			Bond Future	1	226,700,000	0.00 Member	Sell
Total for R2023 Bond Future						4	906,800,000	0.00	
11:34:22	R2044	On 03/05/2018			Bond Future	1	93,000,000	0.00 Member	Buy
11:34:22	R2044	On 03/05/2018			Bond Future	1	93,000,000	0.00 Member	Sell
12:15:10	R2044	On 03/05/2018			Bond Future	1	93,000,000	0.00 Client	Buy
12:15:10	R2044	On 03/05/2018			Bond Future	1	93,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	372,000,000	0.00	
Grand Total for all Instruments						32	1,563,180,000	0.00	