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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:21	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Sell
10:06:21	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
12:21:10	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
12:21:10	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
8:51:50	R186	On 03/05/2018		Bond Future	1	125,000,000	0.00 Member	Buy
8:51:50	R186	On 03/05/2018		Bond Future	1	125,000,000	0.00 Member	Sell
9:08:50	R186	On 03/05/2018		Bond Future	1	125,000,000	0.00 Client	Buy
9:08:50	R186	On 03/05/2018		Bond Future	1	125,000,000	0.00 Member	Sell
9:10:11	R186	On 03/05/2018		Bond Future	1	3,000,000	0.00 Member	Sell
9:10:11	R186	On 03/05/2018		Bond Future	1	15,000,000	0.00 Member	Buy
9:17:53	R186	On 03/05/2018		Bond Future	1	5,000,000	0.00 Member	Sell
9:17:53	R186	On 03/05/2018		Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:17:53	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Buy
9:17:53	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Sell
9:17:53	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Sell
9:17:53	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Client	Sell
9:17:53	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
9:17:53	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Client	Sell
16:06:40	R186	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Sell
16:06:40	R186	On 03/05/2018			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R186 Bond Future						16	610,000,000	0.00	
17:14:33	R2023	On 03/05/2018			Bond Future	1	130,800,000	0.00 Member	Buy
17:14:33	R2023	On 03/05/2018			Bond Future	1	16,400,000	0.00 Member	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	32,200,000	0.00 Member	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	15,100,000	0.00 Member	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:21:36	R2023	On 03/05/2018			Bond Future	1	32,200,000	0.00 Member	Buy
17:21:36	R2023	On 03/05/2018			Bond Future	1	15,100,000	0.00 Client	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	19,100,000	0.00 Client	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	15,100,000	0.00 Member	Buy
17:21:36	R2023	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Buy
17:21:36	R2023	On 03/05/2018			Bond Future	1	19,100,000	0.00 Member	Buy
17:21:36	R2023	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
17:21:36	R2023	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	20,500,000	0.00 Client	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	20,000,000	0.00 Client	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	20,500,000	0.00 Member	Buy
17:21:36	R2023	On 03/05/2018			Bond Future	1	32,200,000	0.00 Client	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	20,500,000	0.00 Member	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Sell
17:21:36	R2023	On 03/05/2018			Bond Future	1	19,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						23	490,400,000	0.00	
17:14:33	R2044	On 03/05/2018			Bond Future	1	59,500,000	0.00 Member	Sell
17:14:33	R2044	On 03/05/2018			Bond Future	1	7,400,000	0.00 Member	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	14,700,000	0.00 Client	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Sell
17:22:40	R2044	On 03/05/2018			Bond Future	1	9,300,000	0.00 Member	Sell
17:22:40	R2044	On 03/05/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:22:40	R2044	On 03/05/2018			Bond Future	1	9,300,000	0.00 Client	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	9,100,000	0.00 Client	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	8,700,000	0.00 Client	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	9,300,000	0.00 Member	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	9,100,000	0.00 Member	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	8,700,000	0.00 Member	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	6,900,000	0.00 Member	Sell
17:22:40	R2044	On 03/05/2018			Bond Future	1	1,800,000	0.00 Client	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	6,900,000	0.00 Member	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	6,900,000	0.00 Client	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	1,600,000	0.00 Client	Buy
17:22:40	R2044	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:22:40	R2044	On 03/05/2018			Bond Future	1	8,700,000	0.00 Member	Sell
17:22:40	R2044	On 03/05/2018			Bond Future	1	9,100,000	0.00 Member	Sell
Total for R2044 Bond Future						23	223,200,000	0.00	
11:03:17	R209	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
11:04:24	R209	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
15:07:31	R209	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
15:07:31	R209	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
15:07:31	R209	On 03/05/2018			Bond Future	1	8,000,000	0.00 Client	Buy
15:07:31	R209	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:42	R209	On 03/05/2018			Bond Future	1	23,900,000	0.00 Member	Sell
17:10:42	R209	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
17:15:23	R209	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:15:23	R209	On 03/05/2018			Bond Future	1	22,700,000	0.00 Member	Buy
17:15:23	R209	On 03/05/2018			Bond Future	1	22,700,000	0.00 Client	Buy
17:15:23	R209	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Buy
17:15:23	R209	On 03/05/2018			Bond Future	1	22,700,000	0.00 Member	Sell
Total for R209 Bond Future						13	135,600,000	0.00	
Grand Total for all Instruments						79	1,459,240,000	0.00	