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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:21:18	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
11:21:18	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
11:26:40	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
11:26:40	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
11:30:32	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Buy
11:30:32	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					6	60,000	0.00	
10:31:48	I2033	On 02/08/2018		Bond Future	1	12,000,000	0.00 Client	Buy
10:31:48	I2033	On 02/08/2018		Bond Future	1	12,000,000	0.00 Client	Sell
Total for I2033 Bond Future					2	24,000,000	0.00	
16:51:23	I2038	On 03/05/2018		Bond Future	1	7,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:51:23	I2038	On 03/05/2018			Bond Future	1	7,000,000	0.00 Client	Buy
Total for I2038 Bond Future						2	14,000,000	0.00	
16:51:23	I2050	On 03/05/2018			Bond Future	1	11,000,000	0.00 Client	Buy
16:51:23	I2050	On 03/05/2018			Bond Future	1	11,000,000	0.00 Client	Sell
Total for I2050 Bond Future						2	22,000,000	0.00	
9:19:25	R186	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Sell
9:19:25	R186	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Buy
11:22:30	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
11:22:30	R186	On 03/05/2018			Bond Future	1	52,300,000	0.00 Member	Sell
11:49:28	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
11:49:28	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Sell
11:49:28	R186	On 03/05/2018			Bond Future	1	50,000,000	0.00 Member	Sell
11:49:28	R186	On 03/05/2018			Bond Future	1	50,000,000	0.00 Client	Buy
11:49:28	R186	On 03/05/2018			Bond Future	1	50,000,000	0.00 Member	Buy
11:49:28	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
11:49:28	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Buy
11:49:28	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Client	Buy
16:51:48	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Buy
16:51:48	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Sell
17:25:03	R186	On 03/05/2018			Bond Future	1	17,500,000	0.00 Member	Sell
17:25:03	R186	On 03/05/2018			Bond Future	1	34,100,000	0.00 Member	Buy
17:28:01	R186	On 02/08/2018	7.50	Call	Bond Future	1	80,000,000	0.00 Client	Sell
17:28:01	R186	On 02/08/2018	8.25	Call	Bond Future	1	80,000,000	0.00 Client	Buy
17:28:01	R186	On 02/08/2018	8.25	Call	Bond Future	1	80,000,000	0.00 Member	Sell
17:28:01	R186	On 02/08/2018	7.50	Call	Bond Future	1	80,000,000	0.00 Member	Buy
17:32:18	R186	On 03/05/2018			Bond Future	1	16,600,000	0.00 Member	Buy
17:32:18	R186	On 03/05/2018			Bond Future	1	17,500,000	0.00 Client	Sell
17:32:18	R186	On 03/05/2018			Bond Future	1	16,600,000	0.00 Member	Sell
17:32:18	R186	On 03/05/2018			Bond Future	1	16,600,000	0.00 Client	Sell
17:32:18	R186	On 03/05/2018			Bond Future	1	17,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						25	667,200,000	0.00	
14:35:02	R2030	On 03/05/2018			Bond Future	1	195,400,000	0.00 Member	Buy
14:35:02	R2030	On 03/05/2018			Bond Future	1	195,400,000	0.00 Member	Sell
Total for R2030 Bond Future						2	390,800,000	0.00	
14:35:02	R2037	On 03/05/2018			Bond Future	1	195,500,000	0.00 Member	Sell
14:35:02	R2037	On 03/05/2018			Bond Future	1	195,500,000	0.00 Member	Buy
17:25:03	R2037	On 03/05/2018			Bond Future	1	12,700,000	0.00 Member	Sell
17:25:03	R2037	On 03/05/2018			Bond Future	1	12,700,000	0.00 Member	Buy
17:31:47	R2037	On 03/05/2018			Bond Future	1	12,700,000	0.00 Member	Buy
17:31:47	R2037	On 03/05/2018			Bond Future	1	12,700,000	0.00 Client	Sell
Total for R2037 Bond Future						6	441,800,000	0.00	
14:44:31	R204	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Buy
14:44:31	R204	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Sell
15:07:58	R204	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Sell
15:07:58	R204	On 03/05/2018			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R204 Bond Future						4	7,600,000	0.00	
12:27:15	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
12:27:15	R2040	On 02/08/2018			Bond Future	1	6,000,000	0.00 Client	Sell
12:27:15	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
12:27:15	R2040	On 02/08/2018			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	12,400,000	0.00	
9:14:48	R2044	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Sell
9:14:48	R2044	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Buy
9:30:53	R2044	On 02/08/2018			Bond Future	1	30,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:30:53	R2044	On 02/08/2018		Bond Future	1	30,000,000	0.00 Member	Sell
Total for R2044 Bond Future					4	120,000,000	0.00	
17:25:03	R2048	On 03/05/2018		Bond Future	1	9,500,000	0.00 Member	Sell
17:25:03	R2048	On 03/05/2018		Bond Future	1	9,500,000	0.00 Member	Buy
17:31:33	R2048	On 03/05/2018		Bond Future	1	9,500,000	0.00 Member	Buy
17:31:33	R2048	On 03/05/2018		Bond Future	1	9,500,000	0.00 Client	Sell
Total for R2048 Bond Future					4	38,000,000	0.00	
9:19:25	R209	On 03/05/2018		Bond Future	1	100,000	0.00 Member	Sell
9:19:25	R209	On 03/05/2018		Bond Future	1	100,000	0.00 Client	Buy
12:04:45	R209	On 03/05/2018		Bond Future	1	5,200,000	0.00 Member	Sell
12:04:45	R209	On 03/05/2018		Bond Future	1	5,200,000	0.00 Member	Buy
12:06:14	R209	On 03/05/2018		Bond Future	1	2,200,000	0.00 Member	Buy
12:06:14	R209	On 03/05/2018		Bond Future	1	2,200,000	0.00 Member	Sell
12:12:11	R209	On 03/05/2018		Bond Future	1	2,200,000	0.00 Member	Sell
12:12:11	R209	On 03/05/2018		Bond Future	1	2,200,000	0.00 Member	Buy
12:12:11	R209	On 03/05/2018		Bond Future	1	3,000,000	0.00 Member	Buy
12:12:11	R209	On 03/05/2018		Bond Future	1	3,000,000	0.00 Member	Sell
12:18:43	R209	On 03/05/2018		Bond Future	1	5,200,000	0.00 Member	Sell
12:18:43	R209	On 03/05/2018		Bond Future	1	5,200,000	0.00 Member	Buy
17:18:48	R209	On 03/05/2018		Bond Future	1	50,000,000	0.00 Member	Buy
17:18:48	R209	On 03/05/2018		Bond Future	1	50,000,000	0.00 Client	Sell
Total for R209 Bond Future					14	135,800,000	0.00	
Grand Total for all Instruments					75	1,873,660,000	0.00	