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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:46:47	GOVI	On 03/05/2018		GOVI	1	90,000	0.00 Client	Sell
8:46:47	GOVI	On 03/05/2018		GOVI	1	50,000	0.00 Member	Buy
9:41:11	GOVI	On 03/05/2018		GOVI	1	40,000	0.00 Member	Buy
9:41:11	GOVI	On 03/05/2018		GOVI	1	50,000	0.00 Member	Sell
9:41:11	GOVI	On 03/05/2018		GOVI	1	40,000	0.00 Member	Sell
9:41:11	GOVI	On 03/05/2018		GOVI	1	50,000	0.00 Client	Buy
9:41:11	GOVI	On 03/05/2018		GOVI	1	40,000	0.00 Client	Buy
10:44:44	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Sell
10:44:44	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
11:05:25	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
11:05:25	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					11	400,000	0.00	
12:51:18	I2038	On 03/05/2018		Bond Future	1	1,073,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:51:18	I2038	On 03/05/2018			Bond Future	1	1,073,000,000	0.00 Member	Buy
Total for I2038 Bond Future						2	2,146,000,000	0.00	
12:51:18	I2046	On 03/05/2018			Bond Future	1	1,008,800,000	0.00 Client	Sell
12:51:18	I2046	On 03/05/2018			Bond Future	1	1,008,800,000	0.00 Member	Buy
Total for I2046 Bond Future						2	2,017,600,000	0.00	
12:51:18	I2050	On 03/05/2018			Bond Future	1	1,379,100,000	0.00 Client	Sell
12:51:18	I2050	On 03/05/2018			Bond Future	1	1,379,100,000	0.00 Member	Buy
Total for I2050 Bond Future						2	2,758,200,000	0.00	
10:16:24	R186	On 03/05/2018			Bond Future	1	4,800,000	0.00 Member	Buy
10:16:24	R186	On 03/05/2018			Bond Future	1	23,600,000	0.00 Member	Sell
14:26:06	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell
14:26:06	R186	On 03/05/2018			Bond Future	1	4,800,000	0.00 Client	Buy
14:26:06	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Buy
14:26:06	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Buy
14:26:06	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
14:26:06	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Client	Buy
14:26:06	R186	On 03/05/2018			Bond Future	1	6,600,000	0.00 Member	Sell
14:26:06	R186	On 03/05/2018			Bond Future	1	6,600,000	0.00 Member	Buy
14:26:06	R186	On 03/05/2018			Bond Future	1	6,600,000	0.00 Client	Buy
14:26:06	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Sell
14:26:06	R186	On 03/05/2018			Bond Future	1	8,600,000	0.00 Client	Buy
14:26:06	R186	On 03/05/2018			Bond Future	1	4,800,000	0.00 Member	Sell
14:26:06	R186	On 03/05/2018			Bond Future	1	8,600,000	0.00 Member	Sell
14:26:06	R186	On 03/05/2018			Bond Future	1	8,600,000	0.00 Member	Buy
Total for R186 Bond Future						16	94,400,000	0.00	
9:45:55	R2035	On 03/05/2018			Bond Future	1	253,000,000	0.00 Client	Buy
9:45:55	R2035	On 03/05/2018			Bond Future	1	126,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:45:55	R2035	On 03/05/2018			Bond Future	1	126,000,000	0.00 Client	Buy
9:45:55	R2035	On 03/05/2018			Bond Future	1	253,000,000	0.00 Member	Sell
9:48:08	R2035	On 03/05/2018			Bond Future	1	126,000,000	0.00 Client	Buy
9:48:08	R2035	On 03/05/2018			Bond Future	1	126,000,000	0.00 Member	Sell
10:16:24	R2035	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Buy
10:16:24	R2035	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Sell
14:24:29	R2035	On 03/05/2018			Bond Future	1	3,400,000	0.00 Client	Buy
14:24:29	R2035	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Sell
Total for R2035 Bond Future						10	1,023,600,000	0.00	
9:44:08	R209	On 03/05/2018			Bond Future	1	15,500,000	0.00 Member	Buy
9:44:08	R209	On 03/05/2018			Bond Future	1	15,500,000	0.00 Client	Sell
11:44:15	R209	On 03/05/2018	10.00	Put	Bond Future	1	553,400,000	0.00 Member	Buy
11:44:15	R209	On 03/05/2018	10.00	Put	Bond Future	1	606,700,000	0.00 Member	Sell
12:21:04	R209	On 03/05/2018	10.00	Put	Bond Future	1	53,300,000	0.00 Client	Buy
12:21:04	R209	On 03/05/2018	10.00	Put	Bond Future	1	53,300,000	0.00 Member	Buy
12:21:04	R209	On 03/05/2018	10.00	Put	Bond Future	1	553,400,000	0.00 Member	Sell
12:21:04	R209	On 03/05/2018	10.00	Put	Bond Future	1	553,400,000	0.00 Client	Buy
12:21:04	R209	On 03/05/2018	10.00	Put	Bond Future	1	53,300,000	0.00 Member	Sell
17:00:54	R209	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Buy
17:00:54	R209	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
17:11:46	R209	On 03/05/2018			Bond Future	1	27,600,000	0.00 Member	Sell
17:11:46	R209	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:11:46	R209	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Sell
17:11:46	R209	On 03/05/2018			Bond Future	1	27,600,000	0.00 Member	Buy
17:11:46	R209	On 03/05/2018			Bond Future	1	27,600,000	0.00 Client	Sell
Total for R209 Bond Future						16	2,577,800,000	0.00	
Grand Total for all Instruments						59	10,618,000,000	0.00	