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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:35:38	GOVI	On 03/05/2018		GOVI	1	30,000	0.00 Client	Buy
14:35:38	GOVI	On 03/05/2018		GOVI	1	30,000	0.00 Client	Sell
Total for GOVI GOVI					2	60,000	0.00	
11:07:53	R186	On 03/05/2018		Bond Future	1	14,000,000	0.00 Member	Buy
11:07:53	R186	On 03/05/2018		Bond Future	1	64,000,000	0.00 Member	Sell
14:29:44	R186	On 03/05/2018		Bond Future	1	50,000,000	0.00 Client	Buy
14:29:44	R186	On 03/05/2018		Bond Future	1	14,000,000	0.00 Client	Buy
14:29:44	R186	On 03/05/2018		Bond Future	1	50,000,000	0.00 Member	Sell
14:29:44	R186	On 03/05/2018		Bond Future	1	50,000,000	0.00 Member	Buy
14:29:44	R186	On 03/05/2018		Bond Future	1	14,000,000	0.00 Member	Sell
15:10:02	R186	On 03/05/2018		Bond Future	1	70,100,000	0.00 Member	Buy
15:10:02	R186	On 03/05/2018		Bond Future	1	70,100,000	0.00 Member	Sell
17:03:35	R186	On 03/05/2018		Bond Future	1	70,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:35	R186	On 03/05/2018			Bond Future	1	70,100,000	0.00 Member	Sell
Total for R186 Bond Future						11	536,400,000	0.00	
11:46:40	R2040	On 03/05/2018			Bond Future	1	168,000,000	0.00 Member	Sell
11:46:40	R2040	On 03/05/2018			Bond Future	1	168,000,000	0.00 Member	Buy
Total for R2040 Bond Future						2	336,000,000	0.00	
17:55:04	R208	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Buy
17:55:04	R208	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Sell
17:56:09	R208	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Buy
17:56:09	R208	On 03/05/2018			Bond Future	1	5,600,000	0.00 Client	Sell
Total for R208 Bond Future						4	22,400,000	0.00	
15:36:03	R209	On 03/05/2018			Bond Future	1	200,000,000	0.00 Client	Buy
15:36:03	R209	On 03/05/2018			Bond Future	1	200,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	400,000,000	0.00	
Grand Total for all Instruments						21	1,294,860,000	0.00	