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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:35:27	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Client	Sell
10:35:27	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Member	Buy
11:54:01	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Client	Buy
11:54:01	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					4	80,000	0.00	
12:11:48	R186	On 03/05/2018		Bond Future	1	4,800,000	0.00 Member	Buy
12:11:48	R186	On 03/05/2018		Bond Future	1	4,800,000	0.00 Member	Sell
13:24:06	R186	On 03/05/2018		Bond Future	1	4,800,000	0.00 Client	Sell
13:24:06	R186	On 03/05/2018		Bond Future	1	4,800,000	0.00 Member	Buy
13:55:15	R186	On 03/05/2018		Bond Future	1	11,000,000	0.00 Member	Buy
13:55:15	R186	On 03/05/2018		Bond Future	1	11,000,000	0.00 Member	Sell
14:00:57	R186	On 03/05/2018		Bond Future	1	11,000,000	0.00 Member	Sell
14:00:57	R186	On 03/05/2018		Bond Future	1	11,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	63,200,000	0.00	
16:54:32	R202	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:54:32	R202	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Buy
Total for R202 Bond Future						2	800,000	0.00	
13:43:37	R2030	On 03/05/2018			Bond Future	1	21,000,000	0.00 Member	Sell
13:43:37	R2030	On 03/05/2018			Bond Future	1	21,000,000	0.00 Member	Buy
14:01:31	R2030	On 03/05/2018			Bond Future	1	21,000,000	0.00 Client	Sell
14:01:31	R2030	On 03/05/2018			Bond Future	1	21,000,000	0.00 Member	Buy
14:37:52	R2030	On 03/05/2018			Bond Future	1	8,400,000	0.00 Member	Buy
14:37:52	R2030	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Sell
15:08:01	R2030	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Sell
15:08:01	R2030	On 03/05/2018			Bond Future	1	8,200,000	0.00 Client	Sell
15:08:01	R2030	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Buy
Total for R2030 Bond Future						9	117,200,000	0.00	
13:55:15	R2037	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Buy
13:55:15	R2037	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Sell
14:01:19	R2037	On 03/05/2018			Bond Future	1	9,000,000	0.00 Client	Buy
14:01:19	R2037	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Sell
Total for R2037 Bond Future						4	36,000,000	0.00	
12:11:48	R2044	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Sell
12:11:48	R2044	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Buy
13:23:35	R2044	On 03/05/2018			Bond Future	1	3,400,000	0.00 Client	Buy
13:23:35	R2044	On 03/05/2018			Bond Future	1	3,400,000	0.00 Member	Sell
Total for R2044 Bond Future						4	13,600,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					31	230,880,000		0.00
