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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:38:23	I2029	On 01/11/2018		Bond Future	1	23,000,000	0.00 Member	Sell
13:38:23	I2029	On 01/11/2018		Bond Future	1	15,000,000	0.00 Member	Buy
14:07:20	I2029	On 01/11/2018		Bond Future	1	8,000,000	0.00 Member	Sell
14:07:20	I2029	On 01/11/2018		Bond Future	1	8,000,000	0.00 Member	Buy
14:07:20	I2029	On 01/11/2018		Bond Future	1	15,000,000	0.00 Member	Sell
14:07:20	I2029	On 01/11/2018		Bond Future	1	8,000,000	0.00 Client	Buy
14:07:20	I2029	On 01/11/2018		Bond Future	1	15,000,000	0.00 Client	Buy
Total for I2029 Bond Future					7	92,000,000	0.00	
13:38:23	I2038	On 01/11/2018		Bond Future	1	2,000,000	0.00 Member	Sell
13:38:23	I2038	On 01/11/2018		Bond Future	1	2,000,000	0.00 Member	Buy
14:06:21	I2038	On 01/11/2018		Bond Future	1	2,000,000	0.00 Client	Buy
14:06:21	I2038	On 01/11/2018		Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2038 Bond Future						4	8,000,000	0.00	
16:50:05	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Member	Buy
16:50:05	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Member	Sell
16:57:01	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Client	Buy
16:57:01	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Member	Sell
Total for IGOV Index Future						4	40,000	0.00	
8:13:56	R186	On 01/11/2018			Bond Future	1	1,500,000,000	0.00 Member	Sell
8:13:56	R186	On 01/11/2018			Bond Future	1	1,500,000,000	0.00 Member	Buy
15:26:19	R186	On 01/11/2018			Bond Future	1	125,000,000	0.00 Client	Sell
15:26:19	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Buy
15:26:19	R186	On 01/11/2018			Bond Future	1	125,000,000	0.00 Member	Buy
15:26:19	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Sell
16:13:18	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Sell
16:13:18	R186	On 01/11/2018			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R186 Bond Future						8	3,330,000,000	0.00	
10:41:17	R202	On 01/11/2018			Bond Future	1	75,000,000	0.00 Member	Buy
10:41:17	R202	On 01/11/2018			Bond Future	1	75,000,000	0.00 Member	Sell
10:50:03	R202	On 01/11/2018			Bond Future	1	75,000,000	0.00 Member	Buy
10:50:03	R202	On 01/11/2018			Bond Future	1	75,000,000	0.00 Client	Sell
Total for R202 Bond Future						4	300,000,000	0.00	
8:13:56	R2030	On 01/11/2018			Bond Future	1	1,500,000,000	0.00 Member	Buy
8:13:56	R2030	On 01/11/2018			Bond Future	1	1,500,000,000	0.00 Member	Sell
11:14:04	R2030	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:14:04	R2030	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
14:07:31	R2030	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
14:07:31	R2030	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future					6	3,008,000,000	0.00	
7:58:17	R2032	On 01/11/2018		Bond Future	1	100,000,000	0.00 Member	Sell
7:58:17	R2032	On 01/11/2018		Bond Future	1	100,000,000	0.00 Client	Buy
11:14:04	R2032	On 01/11/2018		Bond Future	1	8,800,000	0.00 Member	Sell
11:14:04	R2032	On 01/11/2018		Bond Future	1	8,800,000	0.00 Member	Buy
14:07:13	R2032	On 01/11/2018		Bond Future	1	8,800,000	0.00 Member	Sell
14:07:13	R2032	On 01/11/2018		Bond Future	1	8,800,000	0.00 Client	Buy
Total for R2032 Bond Future					6	235,200,000	0.00	
8:06:11	R2037	On 01/11/2018		Bond Future	1	74,000,000	0.00 Member	Sell
8:06:11	R2037	On 01/11/2018		Bond Future	1	74,000,000	0.00 Client	Buy
Total for R2037 Bond Future					2	148,000,000	0.00	
10:13:02	R2044	On 01/11/2018		Bond Future	1	1,200,000	0.00 Member	Sell
10:13:02	R2044	On 01/11/2018		Bond Future	1	1,200,000	0.00 Member	Buy
16:33:03	R2044	On 01/11/2018		Bond Future	1	1,200,000	0.00 Member	Buy
16:33:03	R2044	On 01/11/2018		Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2044 Bond Future					4	4,800,000	0.00	
13:54:59	R209	On 01/11/2018		Bond Future	1	1,100,000	0.00 Member	Buy
13:54:59	R209	On 01/11/2018		Bond Future	1	1,100,000	0.00 Member	Sell
15:12:22	R209	On 01/11/2018		Bond Future	1	1,100,000	0.00 Member	Buy
15:12:22	R209	On 01/11/2018		Bond Future	1	1,100,000	0.00 Client	Sell
Total for R209 Bond Future					4	4,400,000	0.00	
Grand Total for all Instruments					49	7,130,440,000	0.00	