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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
10:11:21	R186	On 01/02/2018	9.65	Put	Bond Future	1	6,000,000	0.00 Member	Buy
10:11:21	R186	On 01/02/2018	9.65	Put	Bond Future	1	195,000,000	0.00 Member	Sell
10:17:27	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Buy
10:17:27	R186	On 01/02/2018			Bond Future	1	72,200,000	0.00 Member	Sell
11:54:29	R186	On 01/02/2018			Bond Future	1	60,300,000	0.00 Member	Sell
11:54:29	R186	On 01/02/2018			Bond Future	1	60,300,000	0.00 Member	Buy
15:02:00	R186	On 01/02/2018			Bond Future	1	211,000,000	0.00 Member	Sell
15:02:00	R186	On 01/02/2018			Bond Future	1	176,200,000	0.00 Member	Buy
15:17:29	R186	On 01/02/2018			Bond Future	1	176,200,000	0.00 Member	Sell
15:17:29	R186	On 01/02/2018			Bond Future	1	34,800,000	0.00 Client	Buy
15:17:29	R186	On 01/02/2018			Bond Future	1	34,800,000	0.00 Member	Sell
15:17:29	R186	On 01/02/2018			Bond Future	1	34,800,000	0.00 Member	Buy
15:17:29	R186	On 01/02/2018			Bond Future	1	176,200,000	0.00 Client	Buy
16:27:27	R186	On 01/02/2018			Bond Future	1	60,300,000	0.00 Client	Buy
16:27:27	R186	On 01/02/2018			Bond Future	1	60,300,000	0.00 Member	Sell
17:07:37	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:07:37	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Sell
17:07:37	R186	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Buy
17:07:38	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Sell
17:07:38	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Buy
17:07:38	R186	On 01/02/2018			Bond Future	1	40,900,000	0.00 Client	Buy
17:07:38	R186	On 01/02/2018			Bond Future	1	40,900,000	0.00 Member	Sell
17:07:38	R186	On 01/02/2018			Bond Future	1	18,800,000	0.00 Member	Sell
17:07:38	R186	On 01/02/2018			Bond Future	1	18,800,000	0.00 Client	Buy
17:07:38	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Client	Buy
17:07:38	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Sell
17:07:38	R186	On 01/02/2018			Bond Future	1	4,300,000	0.00 Member	Sell
17:07:38	R186	On 01/02/2018			Bond Future	1	4,300,000	0.00 Client	Buy
17:07:38	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Client	Buy
17:07:38	R186	On 01/02/2018			Bond Future	1	18,800,000	0.00 Member	Buy
17:07:38	R186	On 01/02/2018			Bond Future	1	40,900,000	0.00 Member	Buy
17:07:38	R186	On 01/02/2018			Bond Future	1	4,300,000	0.00 Member	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	7,100,000	0.00 Member	Sell
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	7,100,000	0.00 Client	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	110,400,000	0.00 Client	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	6,000,000	0.00 Client	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	50,700,000	0.00 Client	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	11,500,000	0.00 Client	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	6,000,000	0.00 Member	Sell
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	7,100,000	0.00 Member	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	9,300,000	0.00 Member	Sell
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	9,300,000	0.00 Member	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	110,400,000	0.00 Member	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	9,300,000	0.00 Client	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	11,500,000	0.00 Member	Buy
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	50,700,000	0.00 Member	Sell
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	110,400,000	0.00 Member	Sell
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	11,500,000	0.00 Member	Sell
17:10:46	R186	On 01/02/2018	9.65	Put	Bond Future	1	50,700,000	0.00 Member	Buy
17:27:36	R186	On 01/02/2018			Bond Future	1	19,500,000	0.00 Member	Buy
17:27:36	R186	On 01/02/2018			Bond Future	1	19,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						51	2,193,000,000	0.00	
17:09:02	R2023	On 01/02/2018			Bond Future	1	27,300,000	0.00 Member	Sell
17:09:02	R2023	On 01/02/2018			Bond Future	1	27,300,000	0.00 Member	Buy
17:16:25	R2023	On 01/02/2018			Bond Future	1	27,300,000	0.00 Member	Buy
17:16:25	R2023	On 01/02/2018			Bond Future	1	27,300,000	0.00 Client	Sell
Total for R2023 Bond Future						4	109,200,000	0.00	
15:03:33	R2030	On 01/02/2018			Bond Future	1	95,000,000	0.00 Member	Sell
15:03:33	R2030	On 01/02/2018			Bond Future	1	78,500,000	0.00 Member	Buy
15:19:54	R2030	On 01/02/2018			Bond Future	1	16,500,000	0.00 Member	Buy
15:19:54	R2030	On 01/02/2018			Bond Future	1	78,500,000	0.00 Member	Sell
15:19:54	R2030	On 01/02/2018			Bond Future	1	16,500,000	0.00 Client	Buy
15:19:54	R2030	On 01/02/2018			Bond Future	1	16,500,000	0.00 Member	Sell
15:19:54	R2030	On 01/02/2018			Bond Future	1	78,500,000	0.00 Client	Buy
Total for R2030 Bond Future						7	380,000,000	0.00	
15:03:33	R2040	On 01/02/2018			Bond Future	1	94,900,000	0.00 Member	Sell
15:03:33	R2040	On 01/02/2018			Bond Future	1	78,500,000	0.00 Member	Buy
15:18:24	R2040	On 01/02/2018			Bond Future	1	16,400,000	0.00 Client	Buy
15:18:24	R2040	On 01/02/2018			Bond Future	1	78,500,000	0.00 Member	Sell
15:18:24	R2040	On 01/02/2018			Bond Future	1	16,400,000	0.00 Member	Buy
15:18:24	R2040	On 01/02/2018			Bond Future	1	78,500,000	0.00 Client	Buy
15:18:24	R2040	On 01/02/2018			Bond Future	1	16,400,000	0.00 Member	Sell
Total for R2040 Bond Future						7	379,600,000	0.00	
11:54:29	R2048	On 01/02/2018			Bond Future	1	45,600,000	0.00 Member	Buy
11:54:29	R2048	On 01/02/2018			Bond Future	1	45,600,000	0.00 Member	Sell
15:03:33	R2048	On 01/02/2018			Bond Future	1	99,100,000	0.00 Member	Sell
15:03:33	R2048	On 01/02/2018			Bond Future	1	81,800,000	0.00 Member	Buy
15:21:06	R2048	On 01/02/2018			Bond Future	1	17,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:21:06	R2048	On 01/02/2018			Bond Future	1	81,800,000	0.00 Client	Buy
15:21:06	R2048	On 01/02/2018			Bond Future	1	17,300,000	0.00 Member	Sell
15:21:06	R2048	On 01/02/2018			Bond Future	1	81,800,000	0.00 Member	Sell
15:21:06	R2048	On 01/02/2018			Bond Future	1	17,300,000	0.00 Member	Buy
16:27:19	R2048	On 01/02/2018			Bond Future	1	45,600,000	0.00 Member	Buy
16:27:19	R2048	On 01/02/2018			Bond Future	1	45,600,000	0.00 Client	Sell
Total for R2048 Bond Future						11	578,800,000	0.00	
13:18:19	R209	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Buy
13:18:19	R209	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
13:22:04	R209	On 01/02/2018			Bond Future	1	13,100,000	0.00 Member	Sell
13:22:04	R209	On 01/02/2018			Bond Future	1	13,100,000	0.00 Client	Sell
13:22:04	R209	On 01/02/2018			Bond Future	1	13,100,000	0.00 Member	Buy
13:22:20	R209	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy
13:22:20	R209	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Sell
17:10:27	R209	On 01/02/2018			Bond Future	1	6,800,000	0.00 Member	Buy
17:10:27	R209	On 01/02/2018			Bond Future	1	40,500,000	0.00 Member	Buy
17:10:27	R209	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Sell
17:10:27	R209	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
17:34:21	R209	On 01/02/2018			Bond Future	1	5,700,000	0.00 Member	Sell
17:34:21	R209	On 01/02/2018			Bond Future	1	5,700,000	0.00 Member	Buy
17:34:21	R209	On 01/02/2018			Bond Future	1	5,700,000	0.00 Client	Sell
17:34:21	R209	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Sell
17:34:21	R209	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
17:35:59	R209	On 01/02/2018			Bond Future	1	2,600,000	0.00 Client	Sell
17:35:59	R209	On 01/02/2018			Bond Future	1	37,900,000	0.00 Member	Sell
17:35:59	R209	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Buy
17:35:59	R209	On 01/02/2018			Bond Future	1	37,900,000	0.00 Member	Buy
17:35:59	R209	On 01/02/2018			Bond Future	1	37,900,000	0.00 Client	Sell
Total for R209 Bond Future						21	249,200,000	0.00	
Grand Total for all Instruments						101	3,889,800,000	0.00	