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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:03:03	ALBI	On 07/02/2019		Index Future	1	50,000	0.00 Client	Sell
15:03:58	ALBI	On 07/02/2019		Index Future	1	50,000	0.00 Member	Buy
15:42:00	ALBI	On 07/02/2019		Index Future	1	50,000	0.00 Client	Buy
15:42:00	ALBI	On 07/02/2019		Index Future	1	50,000	0.00 Member	Sell
Total for ALBI Index Future					4	200,000	0.00	
10:41:02	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Client	Buy
10:41:02	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Member	Sell
12:10:35	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Client	Sell
12:10:35	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					4	40,000	0.00	
10:58:48	I2029	On 07/02/2019		Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:58:48	I2029	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell
15:23:25	I2029	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Buy
15:23:25	I2029	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell
Total for I2029 Bond Future						4	2,800,000	0.00	
9:06:03	R186	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Buy
9:06:03	R186	On 07/02/2019	9.50	Put	Bond Future	1	4,400,000	0.00 Member	Buy
9:06:03	R186	On 07/02/2019	9.50	Put	Bond Future	1	250,000,000	0.00 Member	Sell
9:06:03	R186	On 07/02/2019			Bond Future	1	82,500,000	0.00 Member	Sell
15:51:27	R186	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Sell
15:51:27	R186	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
15:51:27	R186	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	23,400,000	0.00 Client	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Sell
15:51:27	R186	On 07/02/2019			Bond Future	1	46,600,000	0.00 Member	Sell
15:51:27	R186	On 07/02/2019			Bond Future	1	46,600,000	0.00 Member	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Sell
15:51:27	R186	On 07/02/2019			Bond Future	1	4,000,000	0.00 Client	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	3,200,000	0.00 Client	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	23,400,000	0.00 Member	Sell
15:51:27	R186	On 07/02/2019			Bond Future	1	23,400,000	0.00 Member	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	2,900,000	0.00 Client	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	46,600,000	0.00 Client	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	3,200,000	0.00 Member	Buy
15:51:27	R186	On 07/02/2019			Bond Future	1	3,200,000	0.00 Member	Sell
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	9,700,000	0.00 Member	Sell
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	9,700,000	0.00 Client	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	141,200,000	0.00 Member	Sell
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	12,000,000	0.00 Member	Sell
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	141,200,000	0.00 Client	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	4,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	8,700,000	0.00 Client	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	71,100,000	0.00 Member	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	141,200,000	0.00 Member	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	12,000,000	0.00 Client	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	71,100,000	0.00 Client	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	71,100,000	0.00 Member	Sell
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	4,400,000	0.00 Member	Sell
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	2,900,000	0.00 Member	Sell
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	12,000,000	0.00 Member	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	2,900,000	0.00 Client	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	2,900,000	0.00 Member	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	8,700,000	0.00 Member	Sell
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	8,700,000	0.00 Member	Buy
15:55:40	R186	On 07/02/2019	9.50	Put	Bond Future	1	9,700,000	0.00 Member	Buy
Total for R186 Bond Future						44	1,330,000,000	0.00	
17:07:20	R2032	On 07/02/2019			Bond Future	1	16,900,000	0.00 Member	Sell
17:07:20	R2032	On 07/02/2019			Bond Future	1	16,900,000	0.00 Member	Buy
17:09:54	R2032	On 07/02/2019			Bond Future	1	16,900,000	0.00 Client	Buy
17:09:54	R2032	On 07/02/2019			Bond Future	1	16,900,000	0.00 Member	Sell
Total for R2032 Bond Future						4	67,600,000	0.00	
15:00:19	R2044	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
15:00:19	R2044	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
16:31:59	R2044	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Buy
16:31:59	R2044	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
Total for R2044 Bond Future						4	4,400,000	0.00	
12:55:40	R209	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Sell
12:55:40	R209	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Buy
12:58:53	R209	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Buy
12:58:53	R209	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:18:00	R209	On 07/02/2019			Bond Future	1	3,400,000	0.00 Member	Sell
13:18:00	R209	On 07/02/2019			Bond Future	1	3,400,000	0.00 Member	Buy
13:18:00	R209	On 07/02/2019			Bond Future	1	3,400,000	0.00 Client	Sell
13:18:00	R209	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
13:18:00	R209	On 07/02/2019			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R209 Bond Future						9	33,000,000	0.00	
Grand Total for all Instruments						73	1,438,040,000	0.00	