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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:27	GOVI	On 07/02/2019		GOVI	1	30,000	0.00 Client	Buy
13:19:27	GOVI	On 07/02/2019		GOVI	1	30,000	0.00 Client	Sell
Total for GOVI GOVI					2	60,000	0.00	
11:39:58	I2050	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Buy
11:39:58	I2050	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Sell
12:38:47	I2050	On 07/02/2019		Bond Future	1	2,000,000	0.00 Client	Buy
12:38:47	I2050	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Sell
Total for I2050 Bond Future					4	8,000,000	0.00	
8:42:26	R186	On 07/02/2019		Bond Future	1	3,400,000	0.00 Member	Buy
8:42:26	R186	On 07/02/2019		Bond Future	1	3,400,000	0.00 Member	Sell
10:38:26	R186	On 07/02/2019		Bond Future	1	100,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:38:26	R186	On 07/02/2019			Bond Future	1	100,000,000	0.00 Member	Buy
12:48:44	R186	On 07/02/2019			Bond Future	1	3,400,000	0.00 Member	Buy
12:48:44	R186	On 07/02/2019			Bond Future	1	3,400,000	0.00 Client	Sell
16:02:39	R186	On 07/02/2019			Bond Future	1	16,300,000	0.00 Member	Sell
16:02:39	R186	On 07/02/2019			Bond Future	1	16,300,000	0.00 Member	Buy
16:05:33	R186	On 07/02/2019			Bond Future	1	16,300,000	0.00 Client	Buy
16:05:33	R186	On 07/02/2019			Bond Future	1	16,300,000	0.00 Member	Sell
Total for R186 Bond Future						10	278,800,000	0.00	
15:39:54	R2030	On 07/02/2019			Bond Future	1	24,200,000	0.00 Member	Buy
15:39:54	R2030	On 07/02/2019			Bond Future	1	24,200,000	0.00 Member	Sell
15:42:23	R2030	On 07/02/2019			Bond Future	1	24,200,000	0.00 Member	Buy
15:42:23	R2030	On 07/02/2019			Bond Future	1	24,200,000	0.00 Client	Sell
Total for R2030 Bond Future						4	96,800,000	0.00	
13:34:05	R2048	On 07/02/2019			Bond Future	1	40,500,000	0.00 Member	Buy
13:34:05	R2048	On 07/02/2019			Bond Future	1	14,200,000	0.00 Member	Sell
13:49:54	R2048	On 07/02/2019			Bond Future	1	26,300,000	0.00 Member	Sell
13:49:54	R2048	On 07/02/2019			Bond Future	1	26,300,000	0.00 Member	Buy
13:49:54	R2048	On 07/02/2019			Bond Future	1	26,300,000	0.00 Client	Sell
13:49:55	R2048	On 07/02/2019			Bond Future	1	14,200,000	0.00 Client	Sell
13:49:55	R2048	On 07/02/2019			Bond Future	1	14,200,000	0.00 Member	Buy
Total for R2048 Bond Future						7	162,000,000	0.00	
10:07:45	R207	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Buy
10:07:45	R207	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Sell
15:30:08	R207	On 07/02/2019			Bond Future	1	13,200,000	0.00 Member	Buy
15:30:08	R207	On 07/02/2019			Bond Future	1	13,200,000	0.00 Member	Sell
15:54:49	R207	On 07/02/2019			Bond Future	1	13,200,000	0.00 Member	Sell
15:54:49	R207	On 07/02/2019			Bond Future	1	13,200,000	0.00 Client	Buy
16:00:11	R207	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Buy
16:00:11	R207	On 07/02/2019			Bond Future	1	25,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R207 Bond Future						8	152,800,000	0.00	
10:34:29	R209	On 07/02/2019			Bond Future	1	6,500,000	0.00 Member	Sell
10:34:29	R209	On 07/02/2019			Bond Future	1	5,100,000	0.00 Member	Buy
10:48:42	R209	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Sell
10:48:42	R209	On 07/02/2019			Bond Future	1	5,100,000	0.00 Member	Sell
10:48:42	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
10:48:42	R209	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
10:48:42	R209	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Buy
10:48:42	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
10:48:42	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
10:48:42	R209	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Sell
10:48:42	R209	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
10:48:42	R209	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Buy
10:48:42	R209	On 07/02/2019			Bond Future	1	5,100,000	0.00 Client	Buy
Total for R209 Bond Future						13	26,000,000	0.00	
Grand Total for all Instruments						48	724,460,000	0.00	