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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
14:37:07	R186	On 02/05/2019	8.80	Call	Bond Future	1	750,000,000	0.00 Member	Buy
14:37:07	R186	On 02/05/2019			Bond Future	1	305,000,000	0.00 Member	Sell
14:37:07	R186	On 02/05/2019			Bond Future	1	305,000,000	0.00 Member	Buy
14:37:07	R186	On 02/05/2019	8.80	Call	Bond Future	1	750,000,000	0.00 Member	Sell
14:43:35	R186	On 02/05/2019			Bond Future	1	305,000,000	0.00 Member	Buy
14:43:35	R186	On 02/05/2019			Bond Future	1	220,700,000	0.00 Member	Sell
14:44:00	R186	On 02/05/2019	8.80	Call	Bond Future	1	750,000,000	0.00 Member	Sell
14:44:00	R186	On 02/05/2019	8.80	Call	Bond Future	1	542,700,000	0.00 Member	Buy
14:59:15	R186	On 02/05/2019			Bond Future	1	9,800,000	0.00 Member	Sell
14:59:15	R186	On 02/05/2019			Bond Future	1	9,800,000	0.00 Client	Sell
14:59:15	R186	On 02/05/2019			Bond Future	1	19,300,000	0.00 Client	Sell
14:59:15	R186	On 02/05/2019			Bond Future	1	19,300,000	0.00 Member	Buy
14:59:15	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Sell
14:59:15	R186	On 02/05/2019			Bond Future	1	9,800,000	0.00 Member	Buy
14:59:15	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
14:59:15	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:59:15	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
14:59:15	R186	On 02/05/2019			Bond Future	1	19,300,000	0.00 Member	Sell
14:59:15	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
14:59:15	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Sell
14:59:16	R186	On 02/05/2019			Bond Future	1	15,800,000	0.00 Client	Sell
14:59:16	R186	On 02/05/2019			Bond Future	1	220,700,000	0.00 Member	Buy
14:59:16	R186	On 02/05/2019			Bond Future	1	220,700,000	0.00 Client	Sell
14:59:16	R186	On 02/05/2019			Bond Future	1	23,400,000	0.00 Client	Sell
14:59:16	R186	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Buy
14:59:16	R186	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Sell
14:59:16	R186	On 02/05/2019			Bond Future	1	23,400,000	0.00 Member	Buy
14:59:16	R186	On 02/05/2019			Bond Future	1	23,400,000	0.00 Member	Sell
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	38,800,000	0.00 Member	Sell
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	24,100,000	0.00 Member	Sell
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	19,600,000	0.00 Member	Sell
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	38,800,000	0.00 Client	Buy
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	19,600,000	0.00 Member	Buy
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	47,600,000	0.00 Member	Buy
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	19,600,000	0.00 Member	Sell
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	19,600,000	0.00 Member	Buy
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	24,100,000	0.00 Member	Buy
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	47,600,000	0.00 Client	Buy
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	38,800,000	0.00 Member	Buy
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	19,600,000	0.00 Client	Buy
15:02:54	R186	On 02/05/2019	8.80	Call	Bond Future	1	19,600,000	0.00 Client	Buy
15:02:55	R186	On 02/05/2019	8.80	Call	Bond Future	1	57,600,000	0.00 Client	Buy
15:02:55	R186	On 02/05/2019	8.80	Call	Bond Future	1	57,600,000	0.00 Member	Sell
15:02:55	R186	On 02/05/2019	8.80	Call	Bond Future	1	57,600,000	0.00 Member	Buy
15:02:55	R186	On 02/05/2019	8.80	Call	Bond Future	1	542,700,000	0.00 Member	Sell
15:02:55	R186	On 02/05/2019	8.80	Call	Bond Future	1	542,700,000	0.00 Client	Buy
16:19:43	R186	On 07/02/2019			Bond Future	1	75,000,000	0.00 Member	Buy
16:19:43	R186	On 07/02/2019			Bond Future	1	75,000,000	0.00 Member	Sell
16:30:33	R186	On 07/02/2019			Bond Future	1	70,000,000	0.00 Member	Sell
16:30:33	R186	On 07/02/2019			Bond Future	1	75,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:50:50	R186	On 07/02/2019			Bond Future	1	150,200,000	0.00 Member	Buy
16:50:50	R186	On 07/02/2019			Bond Future	1	232,500,000	0.00 Member	Sell
17:10:31	R186	On 07/02/2019			Bond Future	1	70,000,000	0.00 Client	Sell
17:10:31	R186	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Buy
17:10:31	R186	On 07/02/2019			Bond Future	1	70,000,000	0.00 Member	Buy
17:10:31	R186	On 07/02/2019			Bond Future	1	5,000,000	0.00 Client	Sell
17:10:31	R186	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Sell
17:22:25	R186	On 07/02/2019			Bond Future	1	82,300,000	0.00 Member	Sell
17:22:25	R186	On 07/02/2019			Bond Future	1	150,200,000	0.00 Client	Buy
17:22:25	R186	On 07/02/2019			Bond Future	1	150,200,000	0.00 Member	Sell
17:22:25	R186	On 07/02/2019			Bond Future	1	82,300,000	0.00 Member	Buy
17:22:25	R186	On 07/02/2019			Bond Future	1	82,300,000	0.00 Client	Buy
17:51:35	R186	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Sell
17:51:35	R186	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Buy
17:54:46	R186	On 07/02/2019			Bond Future	1	11,500,000	0.00 Client	Sell
17:54:46	R186	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Buy
Total for R186 Bond Future						68	7,756,000,000	0.00	
14:19:15	R2023	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Sell
14:19:15	R2023	On 07/02/2019			Bond Future	1	195,000,000	0.00 Member	Buy
14:31:26	R2023	On 07/02/2019			Bond Future	1	9,200,000	0.00 Member	Buy
14:31:26	R2023	On 07/02/2019			Bond Future	1	9,200,000	0.00 Member	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	12,300,000	0.00 Member	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	11,300,000	0.00 Member	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	124,400,000	0.00 Member	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	18,800,000	0.00 Member	Buy
14:31:26	R2023	On 07/02/2019			Bond Future	1	18,800,000	0.00 Member	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
14:31:26	R2023	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	9,200,000	0.00 Client	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	11,300,000	0.00 Client	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	2,700,000	0.00 Client	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	5,500,000	0.00 Client	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	124,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Buy
14:31:26	R2023	On 07/02/2019			Bond Future	1	10,500,000	0.00 Client	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Buy
14:31:26	R2023	On 07/02/2019			Bond Future	1	10,500,000	0.00 Member	Buy
14:31:26	R2023	On 07/02/2019			Bond Future	1	12,300,000	0.00 Member	Buy
14:31:26	R2023	On 07/02/2019			Bond Future	1	11,300,000	0.00 Member	Buy
14:31:26	R2023	On 07/02/2019			Bond Future	1	12,300,000	0.00 Client	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	18,800,000	0.00 Client	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	10,500,000	0.00 Member	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	124,400,000	0.00 Client	Sell
14:31:26	R2023	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Sell
17:34:30	R2023	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Buy
17:34:30	R2023	On 07/02/2019			Bond Future	1	7,500,000	0.00 Client	Sell
17:37:31	R2023	On 07/02/2019			Bond Future	1	2,700,000	0.00 Client	Buy
17:37:31	R2023	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Buy
17:37:31	R2023	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Sell
17:37:31	R2023	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Sell
17:37:31	R2023	On 07/02/2019			Bond Future	1	4,800,000	0.00 Client	Buy
Total for R2023 Bond Future						35	810,000,000	0.00	
16:50:50	R2030	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Sell
16:50:50	R2030	On 07/02/2019			Bond Future	1	16,000,000	0.00 Member	Buy
17:01:55	R2030	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
17:01:55	R2030	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
17:01:55	R2030	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	5,200,000	0.00 Client	Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	7,600,000	0.00 Member	Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
17:01:56	R2030	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Buy
17:01:56	R2030	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	7,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Sell
17:01:56	R2030	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
17:01:56	R2030	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:01:56	R2030	On 07/02/2019			Bond Future	1	7,600,000	0.00 Member	Buy
Total for R2030 Bond Future						19	64,000,000	0.00	
10:41:15	R2032	On 07/02/2019			Bond Future	1	28,100,000	0.00 Member	Sell
10:41:15	R2032	On 07/02/2019			Bond Future	1	13,200,000	0.00 Member	Buy
10:47:23	R2032	On 07/02/2019			Bond Future	1	14,900,000	0.00 Member	Sell
10:47:23	R2032	On 07/02/2019			Bond Future	1	14,900,000	0.00 Member	Buy
10:47:23	R2032	On 07/02/2019			Bond Future	1	14,900,000	0.00 Client	Buy
Total for R2032 Bond Future						5	86,000,000	0.00	
15:24:17	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Sell
15:24:17	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
15:30:40	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
15:30:40	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R209 Bond Future						4	5,200,000	0.00	
Grand Total for all Instruments						131	8,721,200,000	0.00	