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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:54:35	I2050	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Buy
13:54:35	I2050	On 02/05/2019		Bond Future	1	2,200,000	0.00 Member	Sell
13:54:35	I2050	On 02/05/2019		Bond Future	1	2,200,000	0.00 Client	Buy
13:54:35	I2050	On 07/02/2019		Bond Future	1	2,000,000	0.00 Client	Sell
Total for I2050 Bond Future					4	8,400,000	0.00	
8:00:14	R186	On 02/05/2019		Bond Future	1	2,800,000	0.00 Member	Sell
8:00:14	R186	On 02/05/2019		Bond Future	1	5,400,000	0.00 Member	Buy
10:59:51	R186	On 02/05/2019		Bond Future	1	2,800,000	0.00 Member	Buy
10:59:51	R186	On 02/05/2019		Bond Future	1	1,800,000	0.00 Member	Buy
10:59:51	R186	On 02/05/2019		Bond Future	1	1,800,000	0.00 Client	Sell
10:59:51	R186	On 02/05/2019		Bond Future	1	2,800,000	0.00 Client	Sell
10:59:51	R186	On 02/05/2019		Bond Future	1	800,000	0.00 Member	Sell
10:59:51	R186	On 02/05/2019		Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:59:51	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Sell
10:59:51	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
13:49:47	R186	On 07/02/2019			Bond Future	1	8,000,000	0.00 Member	Buy
13:49:47	R186	On 02/05/2019			Bond Future	1	7,300,000	0.00 Member	Sell
13:49:47	R186	On 02/05/2019			Bond Future	1	7,300,000	0.00 Client	Buy
13:49:47	R186	On 07/02/2019			Bond Future	1	8,000,000	0.00 Client	Sell
15:25:44	R186	On 02/05/2019			Bond Future	1	75,000,000	0.00 Client	Sell
15:25:44	R186	On 02/05/2019			Bond Future	1	75,000,000	0.00 Member	Buy
Total for R186 Bond Future						16	202,200,000	0.00	
12:28:05	R197	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
12:28:05	R197	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
12:28:05	R197	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
12:28:05	R197	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
13:06:11	R197	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
13:06:11	R197	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
13:09:06	R197	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
13:09:06	R197	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
13:09:28	R197	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Buy
13:09:28	R197	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
Total for R197 Bond Future						10	5,800,000	0.00	
12:31:50	R2023	On 07/02/2019			Bond Future	1	26,100,000	0.00 Member	Buy
12:31:50	R2023	On 07/02/2019			Bond Future	1	26,100,000	0.00 Client	Sell
Total for R2023 Bond Future						2	52,200,000	0.00	
13:37:04	R2030	On 07/02/2019			Bond Future	1	400,000,000	0.00 Member	Buy
13:37:04	R2030	On 07/02/2019			Bond Future	1	400,000,000	0.00 Member	Sell
13:48:37	R2030	On 07/02/2019			Bond Future	1	400,000,000	0.00 Member	Sell
13:48:37	R2030	On 07/02/2019			Bond Future	1	400,000,000	0.00 Member	Buy
13:54:14	R2030	On 07/02/2019			Bond Future	1	400,000,000	0.00 Member	Sell
13:54:14	R2030	On 07/02/2019			Bond Future	1	400,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:13:49	R2030	On 07/02/2019			Bond Future	1	400,000,000	0.00 Member	Buy
14:13:49	R2030	On 07/02/2019			Bond Future	1	400,000,000	0.00 Member	Sell
Total for R2030 Bond Future						8	3,200,000,000	0.00	
9:45:04	R2035	On 02/05/2019			Bond Future	1	33,400,000	0.00 Member	Sell
9:45:04	R2035	On 02/05/2019			Bond Future	1	33,400,000	0.00 Member	Buy
11:01:12	R2035	On 02/05/2019			Bond Future	1	33,400,000	0.00 Client	Sell
11:01:12	R2035	On 02/05/2019			Bond Future	1	33,400,000	0.00 Member	Buy
Total for R2035 Bond Future						4	133,600,000	0.00	
15:25:44	R2040	On 02/05/2019			Bond Future	1	4,500,000	0.00 Member	Sell
15:25:44	R2040	On 02/05/2019			Bond Future	1	4,500,000	0.00 Member	Buy
16:37:16	R2040	On 02/05/2019			Bond Future	1	4,500,000	0.00 Client	Sell
16:37:16	R2040	On 02/05/2019			Bond Future	1	4,500,000	0.00 Member	Buy
Total for R2040 Bond Future						4	18,000,000	0.00	
15:08:04	R2044	On 02/05/2019			Bond Future	1	61,300,000	0.00 Member	Sell
15:08:04	R2044	On 02/05/2019			Bond Future	1	61,300,000	0.00 Member	Buy
16:37:56	R2044	On 02/05/2019			Bond Future	1	61,300,000	0.00 Member	Buy
16:37:56	R2044	On 02/05/2019			Bond Future	1	61,300,000	0.00 Client	Sell
Total for R2044 Bond Future						4	245,200,000	0.00	
13:57:09	R2048	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Buy
13:57:09	R2048	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Sell
13:57:09	R2048	On 02/05/2019			Bond Future	1	6,000,000	0.00 Client	Buy
13:57:09	R2048	On 07/02/2019			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R2048 Bond Future						4	24,000,000	0.00	
15:25:44	R209	On 07/02/2019			Bond Future	1	12,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:25:44	R209	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Buy
15:40:31	R209	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Sell
15:40:31	R209	On 07/02/2019			Bond Future	1	9,800,000	0.00 Client	Buy
15:40:31	R209	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Sell
15:40:31	R209	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Buy
15:40:31	R209	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Buy
15:40:31	R209	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell
15:40:31	R209	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Buy
15:40:31	R209	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Buy
15:40:31	R209	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
15:40:31	R209	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
15:40:31	R209	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Buy
Total for R209 Bond Future						13	50,000,000	0.00	
14:03:18	R212	On 02/05/2019			Bond Future	1	2,700,000	0.00 Member	Sell
14:03:18	R212	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
14:03:18	R212	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
14:03:18	R212	On 02/05/2019			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R212 Bond Future						4	11,400,000	0.00	
13:33:13	R214	On 07/02/2019			Bond Future	1	640,000,000	0.00 Member	Buy
13:33:13	R214	On 07/02/2019			Bond Future	1	640,000,000	0.00 Member	Sell
13:37:04	R214	On 02/05/2019			Bond Future	1	640,000,000	0.00 Member	Sell
13:37:04	R214	On 02/05/2019			Bond Future	1	640,000,000	0.00 Member	Buy
13:54:44	R214	On 07/02/2019			Bond Future	1	640,000,000	0.00 Member	Sell
13:55:12	R214	On 02/05/2019			Bond Future	1	640,000,000	0.00 Member	Buy
14:08:59	R214	On 07/02/2019			Bond Future	1	640,000,000	0.00 Member	Buy
14:09:18	R214	On 02/05/2019			Bond Future	1	640,000,000	0.00 Member	Sell
14:13:55	R214	On 07/02/2019			Bond Future	1	640,000,000	0.00 Member	Buy
14:13:55	R214	On 07/02/2019			Bond Future	1	640,000,000	0.00 Member	Sell
14:14:02	R214	On 02/05/2019			Bond Future	1	640,000,000	0.00 Member	Buy
14:14:02	R214	On 02/05/2019			Bond Future	1	640,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				12	7,680,000,000		0.00
	Grand Total for all Instruments				85	11,630,800,000		0.00