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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:18	ALBI	On 02/05/2019		Index Future	1	20,000	0.00 Member	Buy
16:38:18	ALBI	On 02/05/2019		Index Future	1	20,000	0.00 Member	Sell
Total for ALBI Index Future					2	40,000	0.00	
11:53:30	GOVI	On 02/05/2019		GOVI	1	20,000	0.00 Client	Sell
11:53:30	GOVI	On 02/05/2019		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					2	40,000	0.00	
12:29:32	R186	On 02/05/2019		Bond Future	1	17,000,000	0.00 Member	Sell
12:29:32	R186	On 02/05/2019		Bond Future	1	17,000,000	0.00 Member	Buy
12:46:36	R186	On 02/05/2019		Bond Future	1	17,000,000	0.00 Member	Sell
12:46:36	R186	On 02/05/2019		Bond Future	1	17,000,000	0.00 Client	Buy
12:57:03	R186	On 02/05/2019		Bond Future	1	12,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:57:03	R186	On 02/05/2019			Bond Future	1	12,000,000	0.00 Member	Buy
13:06:45	R186	On 02/05/2019			Bond Future	1	12,000,000	0.00 Client	Buy
13:06:45	R186	On 02/05/2019			Bond Future	1	12,000,000	0.00 Member	Sell
Total for R186 Bond Future						8	116,000,000	0.00	
12:29:32	R2030	On 02/05/2019			Bond Future	1	23,000,000	0.00 Member	Sell
12:29:32	R2030	On 02/05/2019			Bond Future	1	23,000,000	0.00 Member	Buy
12:46:26	R2030	On 02/05/2019			Bond Future	1	23,000,000	0.00 Client	Buy
12:46:26	R2030	On 02/05/2019			Bond Future	1	23,000,000	0.00 Member	Sell
Total for R2030 Bond Future						4	92,000,000	0.00	
12:29:32	R2032	On 02/05/2019			Bond Future	1	19,000,000	0.00 Member	Sell
12:29:32	R2032	On 02/05/2019			Bond Future	1	19,000,000	0.00 Member	Buy
12:45:49	R2032	On 02/05/2019			Bond Future	1	19,000,000	0.00 Member	Sell
12:45:49	R2032	On 02/05/2019			Bond Future	1	19,000,000	0.00 Client	Buy
Total for R2032 Bond Future						4	76,000,000	0.00	
12:29:32	R2035	On 02/05/2019			Bond Future	1	14,000,000	0.00 Member	Sell
12:29:32	R2035	On 02/05/2019			Bond Future	1	14,000,000	0.00 Member	Buy
12:46:08	R2035	On 02/05/2019			Bond Future	1	14,000,000	0.00 Client	Buy
12:46:08	R2035	On 02/05/2019			Bond Future	1	14,000,000	0.00 Member	Sell
Total for R2035 Bond Future						4	56,000,000	0.00	
12:29:32	R2040	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
12:29:32	R2040	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
12:45:14	R2040	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Buy
12:45:14	R2040	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
Total for R2040 Bond Future						4	32,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:54	R2044	On 02/05/2019			Bond Future	1	3,700,000	0.00 Member	Buy
16:43:54	R2044	On 02/05/2019			Bond Future	1	3,700,000	0.00 Member	Sell
Total for R2044 Bond Future						2	7,400,000	0.00	
12:29:32	R2048	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
12:29:32	R2048	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
12:45:25	R2048	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
12:45:25	R2048	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Buy
12:57:03	R2048	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
12:57:03	R2048	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Sell
13:07:00	R2048	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
13:07:00	R2048	On 02/05/2019			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R2048 Bond Future						8	28,000,000	0.00	
15:56:57	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
15:56:57	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:02:31	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:02:31	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R209 Bond Future						4	4,800,000	0.00	
17:05:26	R210	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Buy
17:05:26	R210	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R210 Bond Future						2	6,000,000	0.00	
Grand Total for all Instruments						44	418,280,000	0.00	