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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/04/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:36:23	R186	On 02/05/2019		Bond Future	1	250,000,000	0.00 Member	Sell
12:36:23	R186	On 02/05/2019		Bond Future	1	250,000,000	0.00 Member	Buy
12:46:55	R186	On 02/05/2019		Bond Future	1	215,300,000	0.00 Member	Buy
12:46:55	R186	On 02/05/2019		Bond Future	1	250,000,000	0.00 Member	Sell
16:25:40	R186	On 02/05/2019		Bond Future	1	7,400,000	0.00 Client	Buy
16:25:40	R186	On 02/05/2019		Bond Future	1	6,300,000	0.00 Client	Buy
16:25:40	R186	On 02/05/2019		Bond Future	1	11,200,000	0.00 Member	Sell
16:25:40	R186	On 02/05/2019		Bond Future	1	11,200,000	0.00 Member	Buy
16:25:40	R186	On 02/05/2019		Bond Future	1	7,700,000	0.00 Member	Buy
16:25:40	R186	On 02/05/2019		Bond Future	1	215,300,000	0.00 Member	Sell
16:25:40	R186	On 02/05/2019		Bond Future	1	7,400,000	0.00 Member	Sell
16:25:40	R186	On 02/05/2019		Bond Future	1	7,400,000	0.00 Member	Buy
16:25:40	R186	On 02/05/2019		Bond Future	1	2,100,000	0.00 Member	Buy
16:25:40	R186	On 02/05/2019		Bond Future	1	6,300,000	0.00 Member	Buy
16:25:40	R186	On 02/05/2019		Bond Future	1	7,700,000	0.00 Member	Sell
16:25:40	R186	On 02/05/2019		Bond Future	1	6,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:25:40	R186	On 02/05/2019			Bond Future	1	2,100,000	0.00 Client	Buy
16:25:40	R186	On 02/05/2019			Bond Future	1	11,200,000	0.00 Client	Buy
16:25:40	R186	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:25:40	R186	On 02/05/2019			Bond Future	1	215,300,000	0.00 Client	Buy
16:25:40	R186	On 02/05/2019			Bond Future	1	7,700,000	0.00 Client	Buy
Total for R186 Bond Future						21	1,500,000,000	0.00	
10:46:27	R2023	On 02/05/2019			Bond Future	1	200,000,000	0.00 Member	Buy
10:46:27	R2023	On 02/05/2019			Bond Future	1	200,000,000	0.00 Client	Sell
Total for R2023 Bond Future						2	400,000,000	0.00	
10:48:22	R2044	On 02/05/2019			Bond Future	1	200,000,000	0.00 Client	Buy
10:48:22	R2044	On 02/05/2019			Bond Future	1	200,000,000	0.00 Member	Sell
Total for R2044 Bond Future						2	400,000,000	0.00	
14:46:12	R2048	On 02/05/2019			Bond Future	1	218,000,000	0.00 Member	Buy
14:46:12	R2048	On 02/05/2019			Bond Future	1	15,000,000	0.00 Member	Sell
14:50:40	R2048	On 02/05/2019			Bond Future	1	110,000,000	0.00 Member	Sell
14:50:40	R2048	On 02/05/2019			Bond Future	1	54,000,000	0.00 Member	Sell
14:50:40	R2048	On 02/05/2019			Bond Future	1	39,000,000	0.00 Member	Sell
14:50:40	R2048	On 02/05/2019			Bond Future	1	15,000,000	0.00 Member	Buy
14:50:40	R2048	On 02/05/2019			Bond Future	1	54,000,000	0.00 Member	Buy
14:50:40	R2048	On 02/05/2019			Bond Future	1	110,000,000	0.00 Client	Sell
14:50:40	R2048	On 02/05/2019			Bond Future	1	39,000,000	0.00 Client	Sell
14:50:40	R2048	On 02/05/2019			Bond Future	1	110,000,000	0.00 Member	Buy
14:50:40	R2048	On 02/05/2019			Bond Future	1	15,000,000	0.00 Client	Sell
14:50:40	R2048	On 02/05/2019			Bond Future	1	39,000,000	0.00 Member	Buy
14:50:40	R2048	On 02/05/2019			Bond Future	1	54,000,000	0.00 Client	Sell
Total for R2048 Bond Future						13	872,000,000	0.00	
13:49:23	R209	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:49:23	R209	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Buy
14:29:56	R209	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Buy
14:29:56	R209	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Sell
Total for R209 Bond Future						4	10,000,000	0.00	
Grand Total for all Instruments						42	3,182,000,000	0.00	