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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:05:07	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Buy
13:05:07	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
11:44:30	IGOV	On 02/05/2019		Index Future	1	20,000	0.00 Member	Buy
11:44:30	IGOV	On 02/05/2019		Index Future	1	20,000	0.00 Client	Sell
Total for IGOV Index Future					2	40,000	0.00	
9:31:46	R186	On 02/05/2019		Bond Future	1	2,200,000	0.00 Member	Buy
9:31:46	R186	On 02/05/2019		Bond Future	1	23,700,000	0.00 Member	Sell
9:55:32	R186	On 02/05/2019		Bond Future	1	4,200,000	0.00 Member	Buy
9:55:32	R186	On 02/05/2019		Bond Future	1	4,200,000	0.00 Member	Sell
10:11:03	R186	On 02/05/2019		Bond Future	1	21,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:11:03	R186	On 02/05/2019			Bond Future	1	21,500,000	0.00 Member	Sell
10:11:03	R186	On 02/05/2019			Bond Future	1	2,200,000	0.00 Client	Buy
10:11:03	R186	On 02/05/2019			Bond Future	1	21,500,000	0.00 Client	Buy
10:11:03	R186	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Sell
10:11:50	R186	On 02/05/2019			Bond Future	1	4,200,000	0.00 Client	Buy
10:11:50	R186	On 02/05/2019			Bond Future	1	4,200,000	0.00 Member	Sell
10:24:21	R186	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Buy
10:24:21	R186	On 02/05/2019			Bond Future	1	11,300,000	0.00 Member	Sell
10:33:12	R186	On 02/05/2019			Bond Future	1	3,200,000	0.00 Client	Buy
10:33:12	R186	On 02/05/2019			Bond Future	1	3,200,000	0.00 Member	Sell
10:33:12	R186	On 02/05/2019			Bond Future	1	3,200,000	0.00 Member	Buy
10:33:13	R186	On 02/05/2019			Bond Future	1	5,900,000	0.00 Member	Buy
10:33:13	R186	On 02/05/2019			Bond Future	1	5,900,000	0.00 Client	Buy
10:33:13	R186	On 02/05/2019			Bond Future	1	5,900,000	0.00 Member	Sell
10:33:13	R186	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Sell
10:33:13	R186	On 02/05/2019			Bond Future	1	2,200,000	0.00 Client	Buy
12:13:16	R186	On 02/05/2019			Bond Future	1	605,000,000	0.00 Member	Buy
12:13:16	R186	On 02/05/2019			Bond Future	1	605,000,000	0.00 Member	Sell
12:19:01	R186	On 02/05/2019			Bond Future	1	605,000,000	0.00 Member	Sell
12:19:01	R186	On 02/05/2019			Bond Future	1	100,000,000	0.00 Member	Sell
12:19:01	R186	On 02/05/2019			Bond Future	1	100,000,000	0.00 Member	Buy
12:19:01	R186	On 02/05/2019			Bond Future	1	605,000,000	0.00 Member	Buy
12:27:53	R186	On 02/05/2019			Bond Future	1	100,000,000	0.00 Member	Buy
12:27:53	R186	On 02/05/2019			Bond Future	1	100,000,000	0.00 Member	Sell
12:39:36	R186	On 02/05/2019			Bond Future	1	800,000,000	0.00 Member	Buy
12:39:36	R186	On 02/05/2019			Bond Future	1	800,000,000	0.00 Member	Sell
12:44:35	R186	On 02/05/2019			Bond Future	1	800,000,000	0.00 Member	Sell
12:44:35	R186	On 02/05/2019			Bond Future	1	800,000,000	0.00 Member	Buy
13:06:03	R186	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Sell
13:06:03	R186	On 02/05/2019			Bond Future	1	10,000,000	0.00 Client	Buy
13:54:18	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Sell
13:54:18	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
14:35:34	R186	On 02/05/2019			Bond Future	1	25,100,000	0.00 Member	Buy
14:35:34	R186	On 02/05/2019			Bond Future	1	25,100,000	0.00 Client	Sell
17:00:12	R186	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Sell
17:00:12	R186	On 02/05/2019			Bond Future	1	83,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:12:19	R186	On 02/05/2019			Bond Future	1	23,200,000	0.00 Member	Sell
17:12:19	R186	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Buy
17:12:19	R186	On 02/05/2019			Bond Future	1	1,100,000	0.00 Client	Sell
17:12:19	R186	On 02/05/2019			Bond Future	1	23,200,000	0.00 Member	Buy
17:12:19	R186	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Sell
17:12:19	R186	On 02/05/2019			Bond Future	1	23,200,000	0.00 Client	Sell
17:12:20	R186	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Buy
17:12:20	R186	On 02/05/2019			Bond Future	1	4,500,000	0.00 Member	Buy
17:12:20	R186	On 02/05/2019			Bond Future	1	49,200,000	0.00 Member	Buy
17:12:20	R186	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Buy
17:12:20	R186	On 02/05/2019			Bond Future	1	49,200,000	0.00 Client	Sell
17:12:20	R186	On 02/05/2019			Bond Future	1	4,400,000	0.00 Client	Sell
17:12:20	R186	On 02/05/2019			Bond Future	1	4,500,000	0.00 Member	Sell
17:12:20	R186	On 02/05/2019			Bond Future	1	4,500,000	0.00 Client	Sell
17:12:20	R186	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Sell
17:12:20	R186	On 02/05/2019			Bond Future	1	49,200,000	0.00 Member	Sell
17:12:20	R186	On 02/05/2019			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R186 Bond Future						58	6,582,600,000	0.00	
15:00:36	R2037	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
15:00:36	R2037	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Sell
15:03:25	R2037	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
15:03:25	R2037	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Sell
17:21:32	R2037	On 02/05/2019			Bond Future	1	129,700,000	0.00 Member	Buy
17:21:32	R2037	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:48:34	R2037	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Sell
17:48:34	R2037	On 02/05/2019			Bond Future	1	125,500,000	0.00 Client	Sell
17:48:34	R2037	On 02/05/2019			Bond Future	1	125,500,000	0.00 Member	Buy
17:48:34	R2037	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Sell
17:48:34	R2037	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Sell
17:48:34	R2037	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Buy
17:48:34	R2037	On 02/05/2019			Bond Future	1	125,500,000	0.00 Member	Sell
17:48:34	R2037	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						14	522,000,000	0.00	
15:21:43	R2040	On 02/05/2019			Bond Future	1	9,900,000	0.00 Member	Buy
15:21:43	R2040	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Sell
16:31:09	R2040	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Sell
16:31:09	R2040	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Buy
16:31:09	R2040	On 02/05/2019			Bond Future	1	2,900,000	0.00 Client	Sell
16:31:10	R2040	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:31:10	R2040	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Buy
16:31:10	R2040	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Buy
16:31:10	R2040	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Sell
16:31:10	R2040	On 02/05/2019			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R2040 Bond Future						10	39,600,000	0.00	
15:44:15	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
15:44:15	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
15:59:55	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
15:59:55	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Sell
Total for R209 Bond Future						4	2,400,000	0.00	
Grand Total for all Instruments						90	7,146,660,000	0.00	