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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:49:26	GOVI	On 02/05/2019		GOVI	1	20,000	0.00 Client	Sell
15:49:26	GOVI	On 02/05/2019		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					2	40,000	0.00	
7:41:14	R186	On 02/05/2019		Bond Future	1	5,900,000	0.00 Member	Sell
7:41:14	R186	On 02/05/2019		Bond Future	1	29,100,000	0.00 Member	Buy
10:06:10	R186	On 02/05/2019		Bond Future	1	500,000	0.00 Member	Sell
10:06:10	R186	On 02/05/2019		Bond Future	1	19,500,000	0.00 Member	Buy
11:33:14	R186	On 02/05/2019		Bond Future	1	5,800,000	0.00 Member	Buy
11:33:14	R186	On 02/05/2019		Bond Future	1	5,900,000	0.00 Client	Sell
11:33:14	R186	On 02/05/2019		Bond Future	1	13,800,000	0.00 Client	Sell
11:33:14	R186	On 02/05/2019		Bond Future	1	5,800,000	0.00 Member	Sell
11:33:14	R186	On 02/05/2019		Bond Future	1	3,600,000	0.00 Member	Buy
11:33:14	R186	On 02/05/2019		Bond Future	1	13,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:33:14	R186	On 02/05/2019			Bond Future	1	5,800,000	0.00 Client	Sell
11:33:14	R186	On 02/05/2019			Bond Future	1	3,600,000	0.00 Member	Sell
11:33:14	R186	On 02/05/2019			Bond Future	1	13,800,000	0.00 Member	Sell
11:33:14	R186	On 02/05/2019			Bond Future	1	5,900,000	0.00 Member	Buy
11:33:14	R186	On 02/05/2019			Bond Future	1	3,600,000	0.00 Client	Sell
11:33:59	R186	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Sell
11:33:59	R186	On 02/05/2019			Bond Future	1	16,100,000	0.00 Member	Buy
11:33:59	R186	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Buy
11:33:59	R186	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Sell
11:33:59	R186	On 02/05/2019			Bond Future	1	16,100,000	0.00 Client	Sell
11:33:59	R186	On 02/05/2019			Bond Future	1	16,100,000	0.00 Member	Sell
11:33:59	R186	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
11:33:59	R186	On 02/05/2019			Bond Future	1	2,900,000	0.00 Client	Sell
16:01:41	R186	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Sell
16:01:41	R186	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Buy
17:14:07	R186	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Buy
17:14:07	R186	On 02/05/2019			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R186 Bond Future						27	218,400,000	0.00	
10:33:13	R2023	On 02/05/2019			Bond Future	1	117,200,000	0.00 Member	Sell
10:33:13	R2023	On 02/05/2019			Bond Future	1	11,100,000	0.00 Member	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	15,500,000	0.00 Member	Sell
10:35:55	R2023	On 02/05/2019			Bond Future	1	15,900,000	0.00 Member	Sell
10:35:55	R2023	On 02/05/2019			Bond Future	1	18,900,000	0.00 Member	Sell
10:35:55	R2023	On 02/05/2019			Bond Future	1	18,900,000	0.00 Member	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	15,900,000	0.00 Member	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	18,900,000	0.00 Client	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	15,500,000	0.00 Member	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	19,600,000	0.00 Member	Sell
10:35:55	R2023	On 02/05/2019			Bond Future	1	19,600,000	0.00 Member	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Sell
10:35:55	R2023	On 02/05/2019			Bond Future	1	3,500,000	0.00 Member	Sell
10:35:55	R2023	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	29,800,000	0.00 Member	Sell
10:35:55	R2023	On 02/05/2019			Bond Future	1	29,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:35:55	R2023	On 02/05/2019			Bond Future	1	3,500,000	0.00 Member	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	19,600,000	0.00 Client	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	29,800,000	0.00 Client	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	15,500,000	0.00 Client	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	3,500,000	0.00 Client	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	2,900,000	0.00 Client	Buy
10:35:55	R2023	On 02/05/2019			Bond Future	1	15,900,000	0.00 Client	Buy
Total for R2023 Bond Future						23	446,600,000	0.00	
10:46:07	R2035	On 02/05/2019			Bond Future	1	20,700,000	0.00 Member	Buy
10:46:07	R2035	On 02/05/2019			Bond Future	1	20,700,000	0.00 Member	Sell
10:58:35	R2035	On 02/05/2019			Bond Future	1	20,700,000	0.00 Member	Sell
10:58:35	R2035	On 02/05/2019			Bond Future	1	20,700,000	0.00 Client	Buy
17:31:57	R2035	On 02/05/2019			Bond Future	1	5,000,000	0.00 Client	Sell
17:31:57	R2035	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
Total for R2035 Bond Future						6	92,800,000	0.00	
10:33:13	R2037	On 02/05/2019			Bond Future	1	60,000,000	0.00 Client	Sell
10:33:13	R2037	On 02/05/2019			Bond Future	1	60,000,000	0.00 Member	Buy
17:03:34	R2037	On 02/05/2019			Bond Future	1	6,500,000	0.00 Member	Sell
17:03:34	R2037	On 02/05/2019			Bond Future	1	6,500,000	0.00 Member	Buy
17:11:22	R2037	On 02/05/2019			Bond Future	1	6,500,000	0.00 Member	Buy
17:11:22	R2037	On 02/05/2019			Bond Future	1	6,500,000	0.00 Client	Sell
17:31:57	R2037	On 02/05/2019			Bond Future	1	55,000,000	0.00 Client	Sell
17:31:57	R2037	On 02/05/2019			Bond Future	1	55,000,000	0.00 Member	Buy
Total for R2037 Bond Future						8	256,000,000	0.00	
15:52:35	R2044	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
15:52:35	R2044	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
16:02:33	R2044	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
16:02:33	R2044	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						4	32,000,000	0.00	
17:31:57	R209	On 02/05/2019			Bond Future	1	13,600,000	0.00 Member	Buy
17:31:57	R209	On 02/05/2019			Bond Future	1	10,600,000	0.00 Member	Sell
17:42:04	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
17:42:04	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
17:42:04	R209	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Buy
17:42:04	R209	On 02/05/2019			Bond Future	1	1,600,000	0.00 Client	Sell
17:42:04	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
17:42:04	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
17:42:04	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
17:42:04	R209	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Sell
17:42:04	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
17:42:05	R209	On 02/05/2019			Bond Future	1	10,600,000	0.00 Client	Sell
17:42:05	R209	On 02/05/2019			Bond Future	1	10,600,000	0.00 Member	Buy
Total for R209 Bond Future						13	54,400,000	0.00	
17:03:34	R213	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Sell
17:03:34	R213	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Buy
17:11:14	R213	On 02/05/2019			Bond Future	1	8,100,000	0.00 Client	Sell
17:11:14	R213	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Buy
Total for R213 Bond Future						4	32,400,000	0.00	
15:52:35	R214	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
15:52:35	R214	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
16:02:33	R214	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
16:02:33	R214	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Sell
Total for R214 Bond Future						4	32,000,000	0.00	
Grand Total for all Instruments						91	1,164,640,000	0.00	