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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:18:24	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Client	Sell
12:18:24	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Buy
16:18:23	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Sell
16:18:23	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
8:12:50	R186	On 02/05/2019		Bond Future	1	4,400,000	0.00 Member	Sell
8:12:50	R186	On 02/05/2019		Bond Future	1	4,400,000	0.00 Member	Buy
9:28:00	R186	On 02/05/2019		Bond Future	1	4,400,000	0.00 Member	Buy
9:28:00	R186	On 02/05/2019		Bond Future	1	4,400,000	0.00 Client	Sell
16:35:59	R186	On 02/05/2019		Bond Future	1	66,000,000	0.00 Member	Sell
16:35:59	R186	On 02/05/2019		Bond Future	1	16,200,000	0.00 Member	Buy
16:45:43	R186	On 02/05/2019		Bond Future	1	49,800,000	0.00 Member	Buy
16:45:43	R186	On 02/05/2019		Bond Future	1	16,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:45:43	R186	On 02/05/2019			Bond Future	1	49,800,000	0.00 Member	Sell
16:45:43	R186	On 02/05/2019			Bond Future	1	49,800,000	0.00 Client	Buy
16:45:43	R186	On 02/05/2019			Bond Future	1	16,200,000	0.00 Client	Buy
Total for R186 Bond Future						11	281,600,000	0.00	
17:04:38	R2035	On 02/05/2019			Bond Future	1	14,000,000	0.00 Member	Buy
17:04:38	R2035	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Sell
17:44:03	R2035	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Buy
17:44:03	R2035	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Sell
17:44:03	R2035	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Buy
17:44:03	R2035	On 02/05/2019			Bond Future	1	5,100,000	0.00 Client	Sell
17:44:03	R2035	On 02/05/2019			Bond Future	1	8,900,000	0.00 Client	Sell
Total for R2035 Bond Future						7	56,000,000	0.00	
13:15:56	R2044	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Buy
13:15:56	R2044	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Sell
13:23:15	R2044	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Buy
13:23:15	R2044	On 02/05/2019			Bond Future	1	4,400,000	0.00 Client	Sell
16:35:59	R2044	On 02/05/2019			Bond Future	1	7,600,000	0.00 Member	Sell
16:35:59	R2044	On 02/05/2019			Bond Future	1	7,600,000	0.00 Member	Buy
16:40:54	R2044	On 02/05/2019			Bond Future	1	7,600,000	0.00 Member	Sell
16:40:54	R2044	On 02/05/2019			Bond Future	1	7,600,000	0.00 Client	Buy
Total for R2044 Bond Future						8	48,000,000	0.00	
13:15:56	R2048	On 02/05/2019			Bond Future	1	377,000,000	0.00 Member	Buy
13:15:56	R2048	On 02/05/2019			Bond Future	1	27,700,000	0.00 Member	Sell
13:22:42	R2048	On 02/05/2019			Bond Future	1	93,900,000	0.00 Member	Sell
13:22:42	R2048	On 02/05/2019			Bond Future	1	215,000,000	0.00 Member	Sell
13:22:42	R2048	On 02/05/2019			Bond Future	1	215,000,000	0.00 Client	Sell
13:22:42	R2048	On 02/05/2019			Bond Future	1	93,900,000	0.00 Member	Buy
13:22:42	R2048	On 02/05/2019			Bond Future	1	215,000,000	0.00 Member	Buy
13:22:42	R2048	On 02/05/2019			Bond Future	1	40,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:22:42	R2048	On 02/05/2019			Bond Future	1	40,400,000	0.00 Client	Sell
13:22:42	R2048	On 02/05/2019			Bond Future	1	93,900,000	0.00 Client	Sell
13:22:42	R2048	On 02/05/2019			Bond Future	1	40,400,000	0.00 Member	Sell
13:22:42	R2048	On 02/05/2019			Bond Future	1	27,700,000	0.00 Member	Buy
13:22:42	R2048	On 02/05/2019			Bond Future	1	27,700,000	0.00 Client	Sell
Total for R2048 Bond Future						13	1,508,000,000	0.00	
17:15:32	R209	On 02/05/2019			Bond Future	1	4,800,000	0.00 Member	Buy
17:15:32	R209	On 02/05/2019			Bond Future	1	3,800,000	0.00 Member	Sell
17:27:01	R209	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
17:27:01	R209	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
17:27:01	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
17:27:01	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
17:27:01	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Sell
17:27:01	R209	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Sell
17:27:01	R209	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
17:27:02	R209	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
17:27:02	R209	On 02/05/2019			Bond Future	1	3,800,000	0.00 Member	Buy
17:27:02	R209	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Sell
17:27:02	R209	On 02/05/2019			Bond Future	1	3,800,000	0.00 Client	Sell
Total for R209 Bond Future						13	19,200,000	0.00	
Grand Total for all Instruments						56	1,912,840,000	0.00	