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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:17:35	R186	On 02/05/2019		Bond Future	1	250,000,000	0.00 Member	Buy
12:19:13	R186	On 02/05/2019		Bond Future	1	250,000,000	0.00 Member	Sell
12:42:09	R186	On 02/05/2019		Bond Future	1	250,000,000	0.00 Member	Sell
12:42:49	R186	On 02/05/2019		Bond Future	1	250,000,000	0.00 Member	Buy
14:23:14	R186	On 02/05/2019		Bond Future	1	1,000,000	0.00 Client	Sell
14:23:14	R186	On 02/05/2019		Bond Future	1	1,000,000	0.00 Member	Buy
Total for R186 Bond Future					6	1,002,000,000	0.00	
12:41:03	R197	On 01/08/2019		Bond Future	1	4,000,000	0.00 Member	Sell
12:41:03	R197	On 01/08/2019		Bond Future	1	4,000,000	0.00 Client	Buy
Total for R197 Bond Future					2	8,000,000	0.00	
16:53:43	R2030	On 02/05/2019		Bond Future	1	3,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:53:43	R2030	On 02/05/2019			Bond Future	1	3,500,000	0.00 Member	Buy
Total for R2030 Bond Future						2	7,000,000	0.00	
15:46:33	R2035	On 02/05/2019			Bond Future	1	50,000,000	0.00 Member	Buy
15:46:33	R2035	On 02/05/2019			Bond Future	1	27,300,000	0.00 Member	Sell
16:05:58	R2035	On 02/05/2019			Bond Future	1	15,700,000	0.00 Member	Sell
16:05:58	R2035	On 02/05/2019			Bond Future	1	7,000,000	0.00 Member	Buy
16:05:58	R2035	On 02/05/2019			Bond Future	1	7,000,000	0.00 Member	Sell
16:05:58	R2035	On 02/05/2019			Bond Future	1	27,300,000	0.00 Member	Buy
16:05:58	R2035	On 02/05/2019			Bond Future	1	15,700,000	0.00 Member	Buy
16:05:58	R2035	On 02/05/2019			Bond Future	1	15,700,000	0.00 Client	Sell
16:05:58	R2035	On 02/05/2019			Bond Future	1	27,300,000	0.00 Client	Sell
16:05:58	R2035	On 02/05/2019			Bond Future	1	7,000,000	0.00 Client	Sell
Total for R2035 Bond Future						10	200,000,000	0.00	
15:51:37	R2037	On 02/05/2019			Bond Future	1	241,000,000	0.00 Member	Buy
15:51:37	R2037	On 02/05/2019			Bond Future	1	18,500,000	0.00 Member	Sell
16:06:14	R2037	On 02/05/2019			Bond Future	1	140,000,000	0.00 Client	Sell
16:06:14	R2037	On 02/05/2019			Bond Future	1	140,000,000	0.00 Member	Buy
16:06:14	R2037	On 02/05/2019			Bond Future	1	71,600,000	0.00 Client	Sell
16:06:14	R2037	On 02/05/2019			Bond Future	1	71,600,000	0.00 Member	Buy
16:06:14	R2037	On 02/05/2019			Bond Future	1	18,500,000	0.00 Client	Sell
16:06:14	R2037	On 02/05/2019			Bond Future	1	10,900,000	0.00 Client	Sell
16:06:14	R2037	On 02/05/2019			Bond Future	1	140,000,000	0.00 Member	Sell
16:06:14	R2037	On 02/05/2019			Bond Future	1	10,900,000	0.00 Member	Buy
16:06:14	R2037	On 02/05/2019			Bond Future	1	10,900,000	0.00 Member	Sell
16:06:14	R2037	On 02/05/2019			Bond Future	1	71,600,000	0.00 Member	Sell
16:06:14	R2037	On 02/05/2019			Bond Future	1	18,500,000	0.00 Member	Buy
Total for R2037 Bond Future						13	964,000,000	0.00	
15:51:37	R2040	On 02/05/2019			Bond Future	1	39,600,000	0.00 Member	Buy
15:51:37	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:54:31	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
17:54:31	R2040	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Buy
17:54:31	R2040	On 02/05/2019			Bond Future	1	5,400,000	0.00 Client	Sell
17:54:31	R2040	On 02/05/2019			Bond Future	1	5,400,000	0.00 Member	Buy
17:54:31	R2040	On 02/05/2019			Bond Future	1	5,400,000	0.00 Member	Sell
17:54:31	R2040	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Sell
17:54:31	R2040	On 02/05/2019			Bond Future	1	21,600,000	0.00 Member	Buy
17:54:31	R2040	On 02/05/2019			Bond Future	1	21,600,000	0.00 Member	Sell
17:54:31	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
17:54:31	R2040	On 02/05/2019			Bond Future	1	21,600,000	0.00 Client	Sell
17:54:31	R2040	On 02/05/2019			Bond Future	1	4,400,000	0.00 Client	Sell
17:54:31	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Member	Buy
17:54:31	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Client	Sell
17:54:31	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Member	Sell
Total for R2040 Bond Future						16	158,400,000	0.00	
15:37:44	R2044	On 02/05/2019			Bond Future	1	14,400,000	0.00 Member	Buy
15:37:44	R2044	On 02/05/2019			Bond Future	1	14,400,000	0.00 Member	Sell
16:25:02	R2044	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Buy
16:25:02	R2044	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:15:26	R2044	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:15:26	R2044	On 02/05/2019			Bond Future	1	2,300,000	0.00 Client	Buy
17:16:39	R2044	On 02/05/2019			Bond Future	1	14,400,000	0.00 Client	Buy
17:16:39	R2044	On 02/05/2019			Bond Future	1	14,400,000	0.00 Member	Sell
Total for R2044 Bond Future						8	66,800,000	0.00	
17:07:25	R2048	On 02/05/2019			Bond Future	1	179,100,000	0.00 Member	Buy
17:07:25	R2048	On 02/05/2019			Bond Future	1	179,100,000	0.00 Member	Sell
17:17:50	R2048	On 02/05/2019			Bond Future	1	179,100,000	0.00 Member	Sell
17:17:50	R2048	On 02/05/2019			Bond Future	1	179,100,000	0.00 Client	Buy
Total for R2048 Bond Future						4	716,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:08:09	R209	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Buy
16:08:09	R209	On 02/05/2019			Bond Future	1	7,800,000	0.00 Member	Sell
16:12:21	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
16:12:21	R209	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:12:21	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
16:12:21	R209	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:12:21	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
16:12:21	R209	On 02/05/2019			Bond Future	1	7,800,000	0.00 Member	Buy
16:12:21	R209	On 02/05/2019			Bond Future	1	7,800,000	0.00 Client	Sell
16:12:21	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
16:12:21	R209	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Sell
16:12:21	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Sell
16:12:21	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
Total for R209 Bond Future						13	40,000,000	0.00	
15:29:38	R210	On 02/05/2019			Bond Future	1	32,000,000	0.00 Client	Sell
15:29:38	R210	On 02/05/2019			Bond Future	1	32,000,000	0.00 Client	Buy
Total for R210 Bond Future						2	64,000,000	0.00	
16:41:22	R213	On 02/05/2019			Bond Future	1	79,100,000	0.00 Client	Buy
16:41:22	R213	On 02/05/2019			Bond Future	1	79,100,000	0.00 Member	Sell
Total for R213 Bond Future						2	158,200,000	0.00	
Grand Total for all Instruments						78	3,384,800,000	0.00	