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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:16:43	R186	On 02/05/2019		Bond Future	1	10,000,000	0.00 Member	Sell
8:16:43	R186	On 02/05/2019		Bond Future	1	10,000,000	0.00 Client	Buy
11:17:21	R186	On 02/05/2019		Bond Future	1	187,000,000	0.00 Member	Sell
11:17:21	R186	On 02/05/2019		Bond Future	1	301,000,000	0.00 Member	Buy
17:00:52	R186	On 02/05/2019		Bond Future	1	4,500,000	0.00 Client	Sell
17:00:52	R186	On 02/05/2019		Bond Future	1	4,500,000	0.00 Member	Buy
17:00:52	R186	On 02/05/2019		Bond Future	1	4,500,000	0.00 Member	Sell
17:00:53	R186	On 02/05/2019		Bond Future	1	21,000,000	0.00 Client	Sell
17:00:53	R186	On 02/05/2019		Bond Future	1	21,000,000	0.00 Member	Buy
17:00:53	R186	On 02/05/2019		Bond Future	1	88,500,000	0.00 Member	Sell
17:00:53	R186	On 02/05/2019		Bond Future	1	88,500,000	0.00 Client	Sell
17:00:53	R186	On 02/05/2019		Bond Future	1	88,500,000	0.00 Member	Buy
17:00:53	R186	On 02/05/2019		Bond Future	1	187,000,000	0.00 Member	Buy
17:00:53	R186	On 02/05/2019		Bond Future	1	21,000,000	0.00 Member	Sell
17:00:53	R186	On 02/05/2019		Bond Future	1	187,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						15	1,224,000,000	0.00	
12:59:05	R2035	On 02/05/2019			Bond Future	1	7,300,000	0.00 Member	Buy
12:59:05	R2035	On 02/05/2019			Bond Future	1	25,700,000	0.00 Member	Sell
15:13:59	R2035	On 02/05/2019			Bond Future	1	18,400,000	0.00 Member	Sell
15:13:59	R2035	On 02/05/2019			Bond Future	1	18,400,000	0.00 Member	Buy
15:13:59	R2035	On 02/05/2019			Bond Future	1	18,400,000	0.00 Client	Buy
15:14:00	R2035	On 02/05/2019			Bond Future	1	7,300,000	0.00 Client	Buy
15:14:00	R2035	On 02/05/2019			Bond Future	1	7,300,000	0.00 Member	Sell
Total for R2035 Bond Future						7	102,800,000	0.00	
12:59:05	R2044	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
12:59:05	R2044	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
15:14:38	R2044	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Buy
15:14:38	R2044	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
15:45:19	R2044	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Buy
15:45:19	R2044	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Sell
17:05:12	R2044	On 02/05/2019			Bond Future	1	400,000	0.00 Client	Buy
17:05:12	R2044	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Sell
Total for R2044 Bond Future						8	4,400,000	0.00	
17:55:30	R214	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:55:30	R214	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
17:59:19	R214	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
17:59:19	R214	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
17:59:19	R214	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Sell
17:59:19	R214	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Sell
17:59:19	R214	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
17:59:19	R214	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
17:59:19	R214	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
17:59:19	R214	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				10	4,800,000		0.00
	Grand Total for all Instruments				40	1,336,000,000		0.00