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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:19	R186	On 02/05/2019		Bond Future	1	55,300,000	0.00 Client	Buy
14:18:19	R186	On 02/05/2019		Bond Future	1	2,400,000	0.00 Member	Sell
14:23:32	R186	On 02/05/2019		Bond Future	1	23,200,000	0.00 Member	Sell
14:23:32	R186	On 02/05/2019		Bond Future	1	29,700,000	0.00 Member	Sell
14:23:32	R186	On 02/05/2019		Bond Future	1	2,400,000	0.00 Client	Sell
14:23:32	R186	On 02/05/2019		Bond Future	1	23,200,000	0.00 Member	Buy
14:23:32	R186	On 02/05/2019		Bond Future	1	29,700,000	0.00 Member	Buy
14:23:32	R186	On 02/05/2019		Bond Future	1	23,200,000	0.00 Client	Sell
14:23:32	R186	On 02/05/2019		Bond Future	1	29,700,000	0.00 Client	Sell
14:23:32	R186	On 02/05/2019		Bond Future	1	2,400,000	0.00 Member	Buy
15:46:21	R186	On 02/05/2019		Bond Future	1	2,000,000	0.00 Member	Sell
15:46:21	R186	On 02/05/2019		Bond Future	1	2,000,000	0.00 Client	Buy
Total for R186 Bond Future					12	225,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:24:29	R2023	On 02/05/2019			Bond Future	1	16,100,000	0.00 Client	Buy
14:24:29	R2023	On 02/05/2019			Bond Future	1	10,500,000	0.00 Member	Sell
14:27:04	R2023	On 02/05/2019			Bond Future	1	5,600,000	0.00 Member	Sell
14:27:04	R2023	On 02/05/2019			Bond Future	1	5,600,000	0.00 Client	Sell
14:27:04	R2023	On 02/05/2019			Bond Future	1	5,600,000	0.00 Member	Buy
14:27:04	R2023	On 02/05/2019			Bond Future	1	10,500,000	0.00 Member	Buy
14:27:04	R2023	On 02/05/2019			Bond Future	1	10,500,000	0.00 Client	Sell
Total for R2023 Bond Future						7	64,400,000	0.00	
14:27:22	R2030	On 02/05/2019			Bond Future	1	14,900,000	0.00 Client	Buy
14:27:22	R2030	On 02/05/2019			Bond Future	1	12,100,000	0.00 Member	Sell
14:31:42	R2030	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Sell
14:31:42	R2030	On 02/05/2019			Bond Future	1	12,100,000	0.00 Member	Buy
14:31:42	R2030	On 02/05/2019			Bond Future	1	2,800,000	0.00 Client	Sell
14:31:42	R2030	On 02/05/2019			Bond Future	1	12,100,000	0.00 Client	Sell
14:31:42	R2030	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Buy
14:33:25	R2030	On 02/05/2019			Bond Future	1	77,400,000	0.00 Member	Sell
14:33:25	R2030	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Buy
15:33:53	R2030	On 02/05/2019			Bond Future	1	61,600,000	0.00 Member	Sell
15:33:53	R2030	On 02/05/2019			Bond Future	1	15,800,000	0.00 Client	Buy
15:33:53	R2030	On 02/05/2019			Bond Future	1	61,600,000	0.00 Member	Buy
15:33:53	R2030	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Sell
15:33:53	R2030	On 02/05/2019			Bond Future	1	61,600,000	0.00 Client	Buy
Total for R2030 Bond Future						14	369,200,000	0.00	
14:27:22	R2032	On 02/05/2019			Bond Future	1	13,500,000	0.00 Client	Buy
14:27:22	R2032	On 02/05/2019			Bond Future	1	13,500,000	0.00 Client	Sell
Total for R2032 Bond Future						2	27,000,000	0.00	
14:33:25	R2035	On 02/05/2019			Bond Future	1	185,600,000	0.00 Member	Sell
14:33:25	R2035	On 02/05/2019			Bond Future	1	36,300,000	0.00 Member	Buy
15:33:46	R2035	On 02/05/2019			Bond Future	1	100,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:33:46	R2035	On 02/05/2019			Bond Future	1	49,000,000	0.00 Member	Buy
15:33:46	R2035	On 02/05/2019			Bond Future	1	49,000,000	0.00 Client	Buy
15:33:46	R2035	On 02/05/2019			Bond Future	1	49,000,000	0.00 Member	Sell
15:33:46	R2035	On 02/05/2019			Bond Future	1	36,300,000	0.00 Client	Buy
15:33:46	R2035	On 02/05/2019			Bond Future	1	100,300,000	0.00 Member	Sell
15:33:46	R2035	On 02/05/2019			Bond Future	1	36,300,000	0.00 Member	Sell
15:33:46	R2035	On 02/05/2019			Bond Future	1	100,300,000	0.00 Client	Buy
Total for R2035 Bond Future						10	742,400,000	0.00	
14:18:19	R207	On 02/05/2019			Bond Future	1	3,300,000	0.00 Client	Sell
14:18:19	R207	On 02/05/2019			Bond Future	1	3,300,000	0.00 Client	Buy
16:58:20	R207	On 02/05/2019			Bond Future	1	11,800,000	0.00 Member	Sell
16:58:20	R207	On 02/05/2019			Bond Future	1	11,800,000	0.00 Client	Buy
Total for R207 Bond Future						4	30,200,000	0.00	
14:27:22	R208	On 02/05/2019			Bond Future	1	3,200,000	0.00 Client	Sell
14:27:22	R208	On 02/05/2019			Bond Future	1	3,200,000	0.00 Client	Buy
14:33:26	R208	On 02/05/2019			Bond Future	1	117,800,000	0.00 Member	Sell
14:33:26	R208	On 02/05/2019			Bond Future	1	35,800,000	0.00 Member	Buy
15:34:44	R208	On 02/05/2019			Bond Future	1	82,000,000	0.00 Member	Buy
15:34:44	R208	On 02/05/2019			Bond Future	1	35,800,000	0.00 Client	Buy
15:34:44	R208	On 02/05/2019			Bond Future	1	82,000,000	0.00 Client	Buy
15:34:44	R208	On 02/05/2019			Bond Future	1	82,000,000	0.00 Member	Sell
15:34:44	R208	On 02/05/2019			Bond Future	1	35,800,000	0.00 Member	Sell
Total for R208 Bond Future						9	477,600,000	0.00	
14:18:19	R213	On 02/05/2019			Bond Future	1	10,400,000	0.00 Client	Buy
14:18:19	R213	On 02/05/2019			Bond Future	1	10,400,000	0.00 Client	Sell
Total for R213 Bond Future						2	20,800,000	0.00	
14:27:22	R214	On 02/05/2019			Bond Future	1	5,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:27:22	R214	On 02/05/2019			Bond Future	1	5,600,000	0.00 Client	Buy
Total for R214 Bond Future						2	11,200,000	0.00	
Grand Total for all Instruments						62	1,968,000,000	0.00	