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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:02:30	R186	On 01/08/2019		Bond Future	1	50,300,000	0.00 Member	Sell
9:02:30	R186	On 01/08/2019		Bond Future	1	26,700,000	0.00 Member	Buy
10:22:48	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Client	Buy
10:22:48	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Member	Sell
11:58:06	R186	On 01/08/2019		Bond Future	1	18,700,000	0.00 Member	Sell
11:58:06	R186	On 01/08/2019		Bond Future	1	18,700,000	0.00 Client	Buy
12:10:20	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Member	Buy
12:10:20	R186	On 01/08/2019		Bond Future	1	700,000	0.00 Member	Sell
13:09:37	R186	On 01/08/2019		Bond Future	1	12,700,000	0.00 Client	Sell
13:09:37	R186	On 01/08/2019		Bond Future	1	12,700,000	0.00 Member	Buy
13:39:32	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Client	Buy
13:39:32	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Member	Buy
13:39:32	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Client	Buy
13:39:32	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Member	Sell
13:39:32	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Member	Buy
13:39:32	R186	On 01/08/2019		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:39:32	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
13:39:32	R186	On 01/08/2019			Bond Future	1	100,000	0.00 Client	Buy
13:39:32	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
13:39:32	R186	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
13:39:32	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Buy
13:50:35	R186	On 01/08/2019			Bond Future	1	23,600,000	0.00 Client	Buy
13:50:35	R186	On 01/08/2019			Bond Future	1	26,700,000	0.00 Client	Buy
13:50:35	R186	On 01/08/2019			Bond Future	1	23,600,000	0.00 Member	Sell
13:50:35	R186	On 01/08/2019			Bond Future	1	23,600,000	0.00 Member	Buy
13:50:35	R186	On 01/08/2019			Bond Future	1	26,700,000	0.00 Member	Sell
14:28:07	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
14:28:07	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
15:42:53	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
15:42:53	R186	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
15:55:43	R186	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
15:55:43	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
15:55:43	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Buy
15:55:43	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
15:55:43	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
15:55:43	R186	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
15:55:43	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Sell
15:55:43	R186	On 01/08/2019			Bond Future	1	100,000	0.00 Client	Sell
15:55:43	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Buy
15:55:43	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Buy
15:55:43	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Sell
15:55:43	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Sell
Total for R186 Bond Future						42	272,800,000	0.00	
17:40:29	R2023	On 01/08/2019			Bond Future	1	2,500,000	0.00 Member	Buy
17:40:29	R2023	On 01/08/2019			Bond Future	1	2,500,000	0.00 Client	Sell
Total for R2023 Bond Future						2	5,000,000	0.00	
11:03:40	R2030	On 01/08/2019			Bond Future	1	9,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:03:40	R2030	On 01/08/2019			Bond Future	1	9,900,000	0.00 Member	Buy
12:21:34	R2030	On 01/08/2019			Bond Future	1	9,900,000	0.00 Member	Sell
12:21:34	R2030	On 01/08/2019			Bond Future	1	9,900,000	0.00 Client	Buy
Total for R2030 Bond Future						4	39,600,000	0.00	
17:30:21	R208	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
17:30:21	R208	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R208 Bond Future						2	4,200,000	0.00	
16:10:12	R209	On 01/08/2019			Bond Future	1	8,000,000	0.00 Member	Sell
16:10:12	R209	On 01/08/2019			Bond Future	1	6,100,000	0.00 Member	Buy
16:33:20	R209	On 01/08/2019			Bond Future	1	800,000	0.00 Member	Sell
16:33:20	R209	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell
16:33:20	R209	On 01/08/2019			Bond Future	1	6,100,000	0.00 Member	Sell
16:33:20	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
16:33:20	R209	On 01/08/2019			Bond Future	1	800,000	0.00 Member	Buy
16:33:20	R209	On 01/08/2019			Bond Future	1	400,000	0.00 Client	Buy
16:33:20	R209	On 01/08/2019			Bond Future	1	6,100,000	0.00 Client	Buy
16:33:20	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
16:33:20	R209	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Buy
16:33:20	R209	On 01/08/2019			Bond Future	1	800,000	0.00 Client	Buy
16:33:20	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Buy
Total for R209 Bond Future						13	32,000,000	0.00	
Grand Total for all Instruments						63	353,600,000	0.00	