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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:14:13	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Sell
10:14:13	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Buy
10:18:38	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Buy
10:18:38	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Client	Sell
12:40:40	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Sell
12:40:40	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Client	Buy
13:28:56	R186	On 01/08/2019		Bond Future	1	8,200,000	0.00 Member	Sell
13:28:56	R186	On 01/08/2019		Bond Future	1	8,200,000	0.00 Client	Buy
15:24:00	R186	On 01/08/2019		Bond Future	1	1,500,000	0.00 Member	Buy
15:24:00	R186	On 01/08/2019		Bond Future	1	1,500,000	0.00 Client	Sell
17:13:15	R186	On 01/08/2019		Bond Future	1	1,000,000	0.00 Member	Buy
17:13:15	R186	On 01/08/2019		Bond Future	1	1,000,000	0.00 Member	Sell
17:25:40	R186	On 01/08/2019		Bond Future	1	1,000,000	0.00 Member	Buy
17:25:40	R186	On 01/08/2019		Bond Future	1	1,000,000	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						14	83,400,000	0.00	
16:33:29	R2032	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Sell
16:33:29	R2032	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Buy
16:45:50	R2032	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Sell
16:45:50	R2032	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Buy
16:45:50	R2032	On 01/08/2019			Bond Future	1	1,400,000	0.00 Client	Sell
16:45:50	R2032	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
16:45:50	R2032	On 01/08/2019			Bond Future	1	3,600,000	0.00 Client	Sell
Total for R2032 Bond Future						7	20,000,000	0.00	
16:33:29	R2035	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Sell
16:33:29	R2035	On 01/08/2019			Bond Future	1	82,200,000	0.00 Member	Buy
16:48:08	R2035	On 01/08/2019			Bond Future	1	2,400,000	0.00 Client	Sell
16:48:08	R2035	On 01/08/2019			Bond Future	1	33,200,000	0.00 Client	Sell
16:48:08	R2035	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Sell
16:48:08	R2035	On 01/08/2019			Bond Future	1	33,200,000	0.00 Member	Sell
16:48:08	R2035	On 01/08/2019			Bond Future	1	1,400,000	0.00 Client	Sell
16:48:08	R2035	On 01/08/2019			Bond Future	1	33,200,000	0.00 Member	Buy
16:48:08	R2035	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Buy
16:48:08	R2035	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
16:48:08	R2035	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Sell
16:48:08	R2035	On 01/08/2019			Bond Future	1	41,600,000	0.00 Member	Sell
16:48:08	R2035	On 01/08/2019			Bond Future	1	41,600,000	0.00 Client	Sell
16:48:08	R2035	On 01/08/2019			Bond Future	1	41,600,000	0.00 Member	Buy
16:48:08	R2035	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Buy
16:48:08	R2035	On 01/08/2019			Bond Future	1	3,600,000	0.00 Client	Sell
Total for R2035 Bond Future						16	328,800,000	0.00	
15:47:34	R2040	On 01/08/2019			Bond Future	1	200,000,000	0.00 Member	Sell
15:47:34	R2040	On 01/08/2019			Bond Future	1	200,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						2	400,000,000	0.00	
16:34:36	R2044	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Buy
16:34:36	R2044	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Sell
17:25:13	R2044	On 01/08/2019			Bond Future	1	7,200,000	0.00 Client	Buy
17:25:13	R2044	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Sell
Total for R2044 Bond Future						4	28,800,000	0.00	
17:38:46	R209	On 01/08/2019			Bond Future	1	46,800,000	0.00 Member	Sell
17:38:46	R209	On 01/08/2019			Bond Future	1	10,500,000	0.00 Member	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:49:18	R209	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Sell
17:49:18	R209	On 01/08/2019			Bond Future	1	10,500,000	0.00 Member	Sell
17:49:18	R209	On 01/08/2019			Bond Future	1	20,500,000	0.00 Client	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	10,500,000	0.00 Client	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	20,500,000	0.00 Member	Sell
17:49:18	R209	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Sell
17:49:18	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	3,900,000	0.00 Client	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	5,200,000	0.00 Member	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	20,500,000	0.00 Member	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Client	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	5,200,000	0.00 Client	Buy
17:49:18	R209	On 01/08/2019			Bond Future	1	5,200,000	0.00 Member	Sell
17:49:18	R209	On 01/08/2019			Bond Future	1	5,500,000	0.00 Client	Buy
Total for R209 Bond Future						19	187,200,000	0.00	
16:33:29	R213	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Sell
16:33:29	R213	On 01/08/2019			Bond Future	1	111,900,000	0.00 Member	Buy
16:44:10	R213	On 01/08/2019			Bond Future	1	4,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:44:10	R213	On 01/08/2019			Bond Future	1	40,500,000	0.00 Member	Sell
16:44:10	R213	On 01/08/2019			Bond Future	1	3,500,000	0.00 Client	Sell
16:44:10	R213	On 01/08/2019			Bond Future	1	4,400,000	0.00 Member	Buy
16:44:10	R213	On 01/08/2019			Bond Future	1	4,400,000	0.00 Client	Sell
16:44:10	R213	On 01/08/2019			Bond Future	1	3,500,000	0.00 Member	Buy
16:44:10	R213	On 01/08/2019			Bond Future	1	61,900,000	0.00 Client	Sell
16:44:10	R213	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Buy
16:44:10	R213	On 01/08/2019			Bond Future	1	3,500,000	0.00 Member	Sell
16:44:10	R213	On 01/08/2019			Bond Future	1	61,900,000	0.00 Member	Buy
16:44:10	R213	On 01/08/2019			Bond Future	1	61,900,000	0.00 Member	Sell
16:44:10	R213	On 01/08/2019			Bond Future	1	1,600,000	0.00 Client	Sell
16:44:10	R213	On 01/08/2019			Bond Future	1	40,500,000	0.00 Client	Sell
16:44:10	R213	On 01/08/2019			Bond Future	1	40,500,000	0.00 Member	Buy
Total for R213 Bond Future						16	447,600,000	0.00	
Grand Total for all Instruments						78	1,495,800,000	0.00	