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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
14:22:34	R186	On 02/05/2019	9.75	Put	Bond Future	1	14,800,000	0.00 Client	Buy
14:22:34	R186	On 02/05/2019	9.75	Put	Bond Future	1	14,800,000	0.00 Client	Sell
14:22:34	R186	On 02/05/2019	9.00	Call	Bond Future	1	14,800,000	0.00 Client	Sell
14:22:34	R186	On 02/05/2019	9.00	Call	Bond Future	1	14,800,000	0.00 Client	Buy
14:22:34	R186	On 02/05/2019	8.50	Call	Bond Future	1	14,800,000	0.00 Client	Buy
14:22:34	R186	On 02/05/2019	8.50	Call	Bond Future	1	14,800,000	0.00 Client	Sell
15:44:33	R186	On 02/05/2019			Bond Future	1	41,400,000	0.00 Member	Buy
15:44:33	R186	On 02/05/2019			Bond Future	1	41,400,000	0.00 Member	Sell
16:02:28	R186	On 02/05/2019			Bond Future	1	41,400,000	0.00 Member	Sell
16:02:28	R186	On 02/05/2019			Bond Future	1	41,400,000	0.00 Client	Buy
16:59:38	R186	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Buy
16:59:38	R186	On 02/05/2019			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future					12	274,400,000	0.00		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:22:34	R2030	On 02/05/2019	9.40	Call	Bond Future	1	6,300,000	0.00 Client	Buy
14:22:34	R2030	On 02/05/2019	8.90	Call	Bond Future	1	6,300,000	0.00 Client	Sell
14:22:34	R2030	On 02/05/2019	10.20	Put	Bond Future	1	6,300,000	0.00 Client	Sell
14:22:34	R2030	On 02/05/2019	8.90	Call	Bond Future	1	6,300,000	0.00 Client	Buy
14:22:34	R2030	On 02/05/2019	9.40	Call	Bond Future	1	6,300,000	0.00 Client	Sell
14:22:34	R2030	On 02/05/2019	10.20	Put	Bond Future	1	6,300,000	0.00 Client	Buy
Total for R2030 Bond Future						6	37,800,000	0.00	
13:37:09	R2032	On 02/05/2019			Bond Future	1	34,200,000	0.00 Member	Buy
13:37:09	R2032	On 02/05/2019			Bond Future	1	34,200,000	0.00 Member	Sell
13:41:38	R2032	On 02/05/2019			Bond Future	1	34,200,000	0.00 Member	Sell
13:41:38	R2032	On 02/05/2019			Bond Future	1	34,200,000	0.00 Client	Buy
Total for R2032 Bond Future						4	136,800,000	0.00	
13:37:09	R2044	On 02/05/2019			Bond Future	1	9,500,000	0.00 Member	Buy
13:37:09	R2044	On 02/05/2019			Bond Future	1	24,400,000	0.00 Member	Sell
13:41:16	R2044	On 02/05/2019			Bond Future	1	5,900,000	0.00 Member	Sell
13:41:16	R2044	On 02/05/2019			Bond Future	1	9,500,000	0.00 Member	Sell
13:41:16	R2044	On 02/05/2019			Bond Future	1	9,000,000	0.00 Member	Sell
13:41:16	R2044	On 02/05/2019			Bond Future	1	5,900,000	0.00 Client	Buy
13:41:16	R2044	On 02/05/2019			Bond Future	1	9,500,000	0.00 Client	Buy
13:41:16	R2044	On 02/05/2019			Bond Future	1	9,000,000	0.00 Member	Buy
13:41:16	R2044	On 02/05/2019			Bond Future	1	5,900,000	0.00 Member	Buy
13:41:16	R2044	On 02/05/2019			Bond Future	1	9,000,000	0.00 Client	Buy
Total for R2044 Bond Future						10	97,600,000	0.00	
12:14:34	R2048	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Sell
12:14:34	R2048	On 02/05/2019			Bond Future	1	10,000,000	0.00 Client	Buy
12:43:17	R2048	On 02/05/2019			Bond Future	1	52,500,000	0.00 Member	Buy
12:43:17	R2048	On 02/05/2019			Bond Future	1	18,800,000	0.00 Member	Sell
12:46:22	R2048	On 02/05/2019			Bond Future	1	33,700,000	0.00 Member	Buy
12:46:22	R2048	On 02/05/2019			Bond Future	1	33,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:46:22	R2048	On 02/05/2019			Bond Future	1	33,700,000	0.00 Member	Sell
12:46:22	R2048	On 02/05/2019			Bond Future	1	18,800,000	0.00 Member	Buy
12:46:22	R2048	On 02/05/2019			Bond Future	1	18,800,000	0.00 Client	Sell
Total for R2048 Bond Future						9	230,000,000	0.00	
16:17:54	R207	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
16:17:54	R207	On 02/05/2019			Bond Future	1	88,000,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	43,700,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	3,600,000	0.00 Client	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	12,200,000	0.00 Client	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	3,600,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	2,400,000	0.00 Client	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	21,600,000	0.00 Member	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	12,200,000	0.00 Member	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	3,600,000	0.00 Member	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	12,200,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	21,600,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	2,300,000	0.00 Client	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	43,700,000	0.00 Client	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Sell
16:53:47	R207	On 02/05/2019			Bond Future	1	21,600,000	0.00 Client	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	43,700,000	0.00 Member	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:53:47	R207	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R207 Bond Future						28	352,000,000	0.00	
16:29:55	R208	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
16:29:55	R208	On 02/05/2019			Bond Future	1	16,700,000	0.00 Member	Sell
16:55:42	R208	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	1,300,000	0.00 Member	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	4,500,000	0.00 Member	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Sell
16:55:42	R208	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:55:42	R208	On 02/05/2019			Bond Future	1	1,300,000	0.00 Client	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	2,200,000	0.00 Client	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	1,300,000	0.00 Member	Sell
16:55:42	R208	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Sell
16:55:42	R208	On 02/05/2019			Bond Future	1	4,500,000	0.00 Client	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	4,500,000	0.00 Member	Sell
16:55:42	R208	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Buy
16:55:42	R208	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
16:55:42	R208	On 02/05/2019			Bond Future	1	5,100,000	0.00 Client	Buy
Total for R208 Bond Future						19	66,800,000	0.00	
11:58:57	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
11:58:57	R209	On 02/05/2019			Bond Future	1	6,600,000	0.00 Member	Buy
11:58:57	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
11:58:57	R209	On 02/05/2019			Bond Future	1	6,600,000	0.00 Member	Sell
12:52:43	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
12:52:43	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Sell
12:53:03	R209	On 02/05/2019			Bond Future	1	6,600,000	0.00 Member	Sell
12:53:03	R209	On 02/05/2019			Bond Future	1	6,600,000	0.00 Client	Buy
15:44:32	R209	On 02/05/2019			Bond Future	1	106,600,000	0.00 Member	Sell
15:44:32	R209	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:34	R209	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Sell
17:05:34	R209	On 02/05/2019			Bond Future	1	2,100,000	0.00 Client	Buy
17:05:34	R209	On 02/05/2019			Bond Future	1	41,800,000	0.00 Client	Buy
17:05:34	R209	On 02/05/2019			Bond Future	1	62,700,000	0.00 Client	Buy
17:05:34	R209	On 02/05/2019			Bond Future	1	41,800,000	0.00 Member	Sell
17:05:34	R209	On 02/05/2019			Bond Future	1	41,800,000	0.00 Member	Buy
17:05:34	R209	On 02/05/2019			Bond Future	1	62,700,000	0.00 Member	Sell
17:05:34	R209	On 02/05/2019			Bond Future	1	62,700,000	0.00 Member	Buy
Total for R209 Bond Future						18	454,800,000	0.00	
Grand Total for all Instruments						106	1,650,200,000	0.00	