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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:17:11	I2046	On 02/05/2019		Bond Future	1	600,000	0.00 Member	Sell
17:17:11	I2046	On 02/05/2019		Bond Future	1	600,000	0.00 Client	Buy
Total for I2046 Bond Future					2	1,200,000	0.00	
13:38:17	R186	On 02/05/2019		Bond Future	1	10,000,000	0.00 Client	Sell
13:38:17	R186	On 02/05/2019		Bond Future	1	10,000,000	0.00 Member	Buy
16:12:21	R186	On 02/05/2019		Bond Future	1	15,100,000	0.00 Member	Buy
16:12:21	R186	On 02/05/2019		Bond Future	1	15,100,000	0.00 Member	Sell
16:25:40	R186	On 02/05/2019		Bond Future	1	3,000,000	0.00 Member	Sell
16:25:40	R186	On 02/05/2019		Bond Future	1	3,000,000	0.00 Member	Buy
16:30:49	R186	On 02/05/2019		Bond Future	1	15,100,000	0.00 Member	Buy
16:30:49	R186	On 02/05/2019		Bond Future	1	15,100,000	0.00 Client	Sell
16:35:45	R186	On 02/05/2019		Bond Future	1	3,000,000	0.00 Client	Sell
16:35:45	R186	On 02/05/2019		Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:10	R186	On 02/05/2019			Bond Future	1	13,400,000	0.00 Client	Sell
17:12:10	R186	On 02/05/2019			Bond Future	1	13,400,000	0.00 Client	Buy
Total for R186 Bond Future						12	119,200,000	0.00	
16:10:03	R2023	On 02/05/2019			Bond Future	1	46,900,000	0.00 Member	Sell
16:10:03	R2023	On 02/05/2019			Bond Future	1	62,400,000	0.00 Member	Sell
16:10:03	R2023	On 02/05/2019			Bond Future	1	62,400,000	0.00 Member	Buy
16:10:03	R2023	On 02/05/2019			Bond Future	1	46,900,000	0.00 Member	Buy
16:47:02	R2023	On 02/05/2019			Bond Future	1	62,400,000	0.00 Member	Sell
16:47:02	R2023	On 02/05/2019			Bond Future	1	62,400,000	0.00 Client	Buy
16:47:19	R2023	On 02/05/2019			Bond Future	1	46,900,000	0.00 Member	Sell
16:47:19	R2023	On 02/05/2019			Bond Future	1	46,900,000	0.00 Client	Buy
Total for R2023 Bond Future						8	437,200,000	0.00	
9:20:36	R2030	On 02/05/2019			Bond Future	1	500,000,000	0.00 Member	Buy
9:20:36	R2030	On 02/05/2019			Bond Future	1	500,000,000	0.00 Member	Sell
9:34:56	R2030	On 02/05/2019			Bond Future	1	500,000,000	0.00 Member	Sell
9:34:56	R2030	On 02/05/2019			Bond Future	1	500,000,000	0.00 Member	Buy
Total for R2030 Bond Future						4	2,000,000,000	0.00	
13:16:33	R2037	On 02/05/2019			Bond Future	1	66,000,000	0.00 Member	Buy
13:16:33	R2037	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Sell
13:39:16	R2037	On 02/05/2019			Bond Future	1	1,300,000	0.00 Member	Sell
13:39:16	R2037	On 02/05/2019			Bond Future	1	63,800,000	0.00 Member	Sell
13:39:16	R2037	On 02/05/2019			Bond Future	1	63,800,000	0.00 Client	Sell
13:39:16	R2037	On 02/05/2019			Bond Future	1	63,800,000	0.00 Member	Buy
13:39:16	R2037	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Buy
13:39:16	R2037	On 02/05/2019			Bond Future	1	1,300,000	0.00 Client	Sell
13:39:16	R2037	On 02/05/2019			Bond Future	1	900,000	0.00 Client	Sell
13:39:16	R2037	On 02/05/2019			Bond Future	1	1,300,000	0.00 Member	Buy
16:12:21	R2037	On 02/05/2019			Bond Future	1	63,700,000	0.00 Member	Buy
16:12:21	R2037	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:23:17	R2037	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:23:17	R2037	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
16:23:17	R2037	On 02/05/2019			Bond Future	1	61,700,000	0.00 Member	Sell
16:23:17	R2037	On 02/05/2019			Bond Future	1	61,700,000	0.00 Client	Sell
16:23:17	R2037	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Sell
16:23:17	R2037	On 02/05/2019			Bond Future	1	61,700,000	0.00 Member	Buy
16:23:17	R2037	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
16:23:17	R2037	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
17:12:10	R2037	On 02/05/2019			Bond Future	1	7,600,000	0.00 Client	Buy
17:12:10	R2037	On 02/05/2019			Bond Future	1	7,600,000	0.00 Client	Sell
Total for R2037 Bond Future						22	534,000,000	0.00	
13:51:33	R2040	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Buy
13:51:33	R2040	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Sell
14:45:05	R2040	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
14:45:05	R2040	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
14:45:05	R2040	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
14:45:05	R2040	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Buy
14:45:05	R2040	On 02/05/2019			Bond Future	1	1,600,000	0.00 Client	Sell
14:45:05	R2040	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
14:45:05	R2040	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
14:45:05	R2040	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
16:12:21	R2040	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Buy
16:12:21	R2040	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Sell
16:27:19	R2040	On 02/05/2019			Bond Future	1	2,400,000	0.00 Client	Sell
16:27:19	R2040	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Buy
16:27:19	R2040	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Sell
16:27:19	R2040	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Buy
16:27:19	R2040	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Sell
16:27:19	R2040	On 02/05/2019			Bond Future	1	1,800,000	0.00 Client	Sell
16:27:19	R2040	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Buy
16:27:19	R2040	On 02/05/2019			Bond Future	1	1,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						20	40,000,000	0.00	
16:31:50	R2044	On 02/05/2019			Bond Future	1	30,000,000	0.00 Member	Buy
16:31:50	R2044	On 02/05/2019			Bond Future	1	30,000,000	0.00 Member	Sell
16:36:57	R2044	On 02/05/2019			Bond Future	1	30,000,000	0.00 Member	Sell
16:36:57	R2044	On 02/05/2019			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R2044 Bond Future						4	120,000,000	0.00	
8:43:15	R209	On 02/05/2019			Bond Future	1	35,400,000	0.00 Member	Buy
8:43:15	R209	On 02/05/2019			Bond Future	1	16,300,000	0.00 Member	Sell
10:52:38	R209	On 02/05/2019			Bond Future	1	16,300,000	0.00 Member	Buy
10:52:38	R209	On 02/05/2019			Bond Future	1	19,100,000	0.00 Member	Sell
10:52:38	R209	On 02/05/2019			Bond Future	1	16,300,000	0.00 Client	Sell
10:52:38	R209	On 02/05/2019			Bond Future	1	19,100,000	0.00 Client	Sell
10:52:38	R209	On 02/05/2019			Bond Future	1	19,100,000	0.00 Member	Buy
12:47:25	R209	On 02/05/2019			Bond Future	1	70,000,000	0.00 Member	Buy
12:47:25	R209	On 02/05/2019			Bond Future	1	37,700,000	0.00 Member	Sell
13:08:16	R209	On 02/05/2019			Bond Future	1	32,300,000	0.00 Member	Buy
13:08:16	R209	On 02/05/2019			Bond Future	1	32,300,000	0.00 Member	Sell
13:08:16	R209	On 02/05/2019			Bond Future	1	37,700,000	0.00 Member	Buy
13:08:16	R209	On 02/05/2019			Bond Future	1	32,300,000	0.00 Client	Sell
13:08:16	R209	On 02/05/2019			Bond Future	1	37,700,000	0.00 Client	Sell
13:38:17	R209	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Sell
13:38:17	R209	On 02/05/2019			Bond Future	1	15,000,000	0.00 Member	Buy
14:57:19	R209	On 02/05/2019			Bond Future	1	6,900,000	0.00 Client	Sell
14:57:19	R209	On 02/05/2019			Bond Future	1	6,900,000	0.00 Member	Sell
14:57:19	R209	On 02/05/2019			Bond Future	1	6,900,000	0.00 Member	Buy
14:57:19	R209	On 02/05/2019			Bond Future	1	8,100,000	0.00 Client	Sell
14:57:19	R209	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Buy
16:12:21	R209	On 02/05/2019			Bond Future	1	16,400,000	0.00 Member	Buy
16:12:21	R209	On 02/05/2019			Bond Future	1	8,800,000	0.00 Member	Sell
16:34:19	R209	On 02/05/2019			Bond Future	1	7,600,000	0.00 Member	Buy
16:34:19	R209	On 02/05/2019			Bond Future	1	7,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:34:19	R209	On 02/05/2019			Bond Future	1	7,600,000	0.00 Client	Sell
16:34:20	R209	On 02/05/2019			Bond Future	1	8,800,000	0.00 Client	Sell
16:34:20	R209	On 02/05/2019			Bond Future	1	8,800,000	0.00 Member	Buy
Total for R209 Bond Future						28	547,200,000	0.00	
Grand Total for all Instruments						100	3,798,800,000	0.00	