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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:00:27	R186	On 02/05/2019		Bond Future	1	3,500,000	0.00 Member	Buy
12:00:27	R186	On 02/05/2019		Bond Future	1	4,600,000	0.00 Member	Sell
14:26:01	R186	On 02/05/2019		Bond Future	1	3,500,000	0.00 Member	Sell
14:26:01	R186	On 02/05/2019		Bond Future	1	3,500,000	0.00 Client	Buy
14:26:01	R186	On 02/05/2019		Bond Future	1	1,100,000	0.00 Member	Buy
14:26:01	R186	On 02/05/2019		Bond Future	1	1,100,000	0.00 Member	Sell
14:26:01	R186	On 02/05/2019		Bond Future	1	1,100,000	0.00 Client	Buy
14:48:03	R186	On 02/05/2019		Bond Future	1	3,000,000	0.00 Member	Buy
14:48:03	R186	On 02/05/2019		Bond Future	1	3,000,000	0.00 Member	Sell
15:44:10	R186	On 02/05/2019		Bond Future	1	3,000,000	0.00 Member	Sell
15:44:10	R186	On 02/05/2019		Bond Future	1	3,000,000	0.00 Client	Buy
Total for R186 Bond Future					11	30,400,000	0.00	
12:16:57	R2023	On 02/05/2019		Bond Future	1	150,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:16:57	R2023	On 02/05/2019			Bond Future	1	150,000,000	0.00 Member	Sell
12:31:39	R2023	On 02/05/2019			Bond Future	1	150,000,000	0.00 Member	Sell
12:31:39	R2023	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	7,000,000	0.00 Client	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Sell
16:34:58	R2023	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Sell
16:34:58	R2023	On 02/05/2019			Bond Future	1	4,000,000	0.00 Client	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	7,000,000	0.00 Member	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	127,000,000	0.00 Member	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	7,000,000	0.00 Member	Sell
16:34:58	R2023	On 02/05/2019			Bond Future	1	127,000,000	0.00 Member	Sell
16:34:58	R2023	On 02/05/2019			Bond Future	1	5,000,000	0.00 Client	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	5,000,000	0.00 Client	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
16:34:58	R2023	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Sell
16:34:58	R2023	On 02/05/2019			Bond Future	1	127,000,000	0.00 Client	Buy
16:34:58	R2023	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2023 Bond Future						21	900,000,000	0.00	
16:54:35	R2030	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
16:54:35	R2030	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
16:59:02	R2030	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
16:59:02	R2030	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
Total for R2030 Bond Future						4	1,600,000	0.00	
16:54:35	R2032	On 02/05/2019			Bond Future	1	27,800,000	0.00 Member	Buy
16:54:35	R2032	On 02/05/2019			Bond Future	1	27,800,000	0.00 Member	Sell
Total for R2032 Bond Future						2	55,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:18:04	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Buy
9:18:04	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
14:27:08	R2035	On 02/05/2019			Bond Future	1	3,100,000	0.00 Member	Buy
14:27:08	R2035	On 02/05/2019			Bond Future	1	3,100,000	0.00 Member	Sell
14:33:20	R2035	On 02/05/2019			Bond Future	1	3,100,000	0.00 Client	Buy
14:33:20	R2035	On 02/05/2019			Bond Future	1	3,100,000	0.00 Member	Sell
Total for R2035 Bond Future						6	16,400,000	0.00	
16:54:35	R2037	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
16:54:35	R2037	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
16:59:43	R2037	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
16:59:43	R2037	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Sell
Total for R2037 Bond Future						4	1,200,000	0.00	
11:35:51	R2040	On 02/05/2019			Bond Future	1	6,800,000	0.00 Member	Sell
11:35:51	R2040	On 02/05/2019			Bond Future	1	43,600,000	0.00 Member	Buy
11:47:30	R2040	On 02/05/2019			Bond Future	1	7,100,000	0.00 Member	Buy
11:47:30	R2040	On 02/05/2019			Bond Future	1	7,100,000	0.00 Member	Sell
11:47:30	R2040	On 02/05/2019			Bond Future	1	29,700,000	0.00 Member	Sell
11:47:30	R2040	On 02/05/2019			Bond Future	1	6,800,000	0.00 Client	Sell
11:47:30	R2040	On 02/05/2019			Bond Future	1	29,700,000	0.00 Member	Buy
11:47:30	R2040	On 02/05/2019			Bond Future	1	6,800,000	0.00 Member	Buy
11:47:30	R2040	On 02/05/2019			Bond Future	1	7,100,000	0.00 Client	Sell
11:47:30	R2040	On 02/05/2019			Bond Future	1	29,700,000	0.00 Client	Sell
16:36:44	R2040	On 02/05/2019			Bond Future	1	14,200,000	0.00 Member	Buy
16:36:44	R2040	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Sell
17:03:52	R2040	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Buy
17:03:52	R2040	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Buy
17:03:52	R2040	On 02/05/2019			Bond Future	1	11,900,000	0.00 Member	Buy
17:03:52	R2040	On 02/05/2019			Bond Future	1	11,900,000	0.00 Client	Sell
17:03:52	R2040	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Sell
17:03:52	R2040	On 02/05/2019			Bond Future	1	11,900,000	0.00 Member	Sell
17:03:52	R2040	On 02/05/2019			Bond Future	1	2,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:03:52	R2040	On 02/05/2019			Bond Future	1	100,000	0.00 Client	Sell
17:03:52	R2040	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Buy
17:03:52	R2040	On 02/05/2019			Bond Future	1	100,000	0.00 Client	Sell
17:03:52	R2040	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Sell
Total for R2040 Bond Future						23	231,200,000	0.00	
8:42:12	R2044	On 02/05/2019			Bond Future	1	207,000,000	0.00 Client	Buy
8:42:12	R2044	On 02/05/2019			Bond Future	1	207,000,000	0.00 Client	Sell
8:44:26	R2044	On 02/05/2019			Bond Future	1	207,000,000	0.00 Client	Buy
8:44:26	R2044	On 02/05/2019			Bond Future	1	207,000,000	0.00 Client	Sell
8:45:36	R2044	On 02/05/2019			Bond Future	1	20,700,000	0.00 Client	Sell
8:45:36	R2044	On 02/05/2019			Bond Future	1	20,700,000	0.00 Client	Buy
Total for R2044 Bond Future						6	869,400,000	0.00	
11:35:51	R2048	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Sell
11:35:51	R2048	On 02/05/2019			Bond Future	1	410,600,000	0.00 Member	Buy
11:49:05	R2048	On 02/05/2019			Bond Future	1	306,200,000	0.00 Member	Sell
11:49:05	R2048	On 02/05/2019			Bond Future	1	306,200,000	0.00 Client	Sell
11:49:05	R2048	On 02/05/2019			Bond Future	1	306,200,000	0.00 Member	Buy
11:49:06	R2048	On 02/05/2019			Bond Future	1	51,000,000	0.00 Member	Buy
11:49:06	R2048	On 02/05/2019			Bond Future	1	51,000,000	0.00 Member	Sell
11:49:06	R2048	On 02/05/2019			Bond Future	1	51,000,000	0.00 Client	Sell
11:49:06	R2048	On 02/05/2019			Bond Future	1	30,300,000	0.00 Member	Sell
11:49:06	R2048	On 02/05/2019			Bond Future	1	30,300,000	0.00 Client	Sell
11:49:06	R2048	On 02/05/2019			Bond Future	1	1,100,000	0.00 Client	Sell
11:49:06	R2048	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Buy
11:49:06	R2048	On 02/05/2019			Bond Future	1	30,300,000	0.00 Member	Buy
11:49:06	R2048	On 02/05/2019			Bond Future	1	22,000,000	0.00 Member	Buy
11:49:06	R2048	On 02/05/2019			Bond Future	1	22,000,000	0.00 Client	Sell
11:49:06	R2048	On 02/05/2019			Bond Future	1	22,000,000	0.00 Member	Sell
Total for R2048 Bond Future						16	1,642,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:34:51	R207	On 02/05/2019			Bond Future	1	25,300,000	0.00 Member	Buy
13:34:51	R207	On 02/05/2019			Bond Future	1	26,300,000	0.00 Member	Sell
14:29:00	R207	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
14:29:00	R207	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Buy
14:29:00	R207	On 02/05/2019			Bond Future	1	25,300,000	0.00 Client	Buy
14:29:00	R207	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Buy
14:29:00	R207	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
14:29:00	R207	On 02/05/2019			Bond Future	1	25,300,000	0.00 Member	Sell
14:29:00	R207	On 02/05/2019			Bond Future	1	400,000	0.00 Client	Buy
14:29:00	R207	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Sell
Total for R207 Bond Future						10	105,200,000	0.00	
12:16:57	R208	On 02/05/2019			Bond Future	1	150,000,000	0.00 Member	Sell
12:16:57	R208	On 02/05/2019			Bond Future	1	150,000,000	0.00 Member	Buy
12:30:59	R208	On 02/05/2019			Bond Future	1	150,000,000	0.00 Member	Buy
12:30:59	R208	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Sell
13:34:51	R208	On 02/05/2019			Bond Future	1	13,500,000	0.00 Member	Buy
13:34:51	R208	On 02/05/2019			Bond Future	1	19,600,000	0.00 Member	Sell
14:27:59	R208	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Sell
14:27:59	R208	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Buy
14:27:59	R208	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
14:27:59	R208	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
14:27:59	R208	On 02/05/2019			Bond Future	1	4,400,000	0.00 Client	Buy
14:27:59	R208	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Buy
14:28:00	R208	On 02/05/2019			Bond Future	1	13,500,000	0.00 Member	Sell
14:28:00	R208	On 02/05/2019			Bond Future	1	13,500,000	0.00 Client	Buy
16:36:21	R208	On 02/05/2019			Bond Future	1	7,000,000	0.00 Member	Buy
16:36:21	R208	On 02/05/2019			Bond Future	1	127,000,000	0.00 Member	Buy
16:36:21	R208	On 02/05/2019			Bond Future	1	7,000,000	0.00 Member	Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	127,000,000	0.00 Member	Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
16:36:21	R208	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	5,000,000	0.00 Client	Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
16:36:21	R208	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
16:36:21	R208	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Buy
16:36:21	R208	On 02/05/2019			Bond Future	1	5,000,000	0.00 Client	Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	4,000,000	0.00 Client	Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	7,000,000	0.00 Client	Sell
16:36:21	R208	On 02/05/2019			Bond Future	1	127,000,000	0.00 Client	Sell
Total for R208 Bond Future						31	978,400,000	0.00	
15:17:10	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
15:17:10	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
15:42:18	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
15:42:18	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
Total for R209 Bond Future						4	2,800,000	0.00	
13:20:54	R214	On 02/05/2019			Bond Future	1	230,000,000	0.00 Member	Sell
13:26:19	R214	On 02/05/2019			Bond Future	1	230,000,000	0.00 Member	Buy
13:30:53	R214	On 02/05/2019			Bond Future	1	230,000,000	0.00 Member	Sell
13:30:53	R214	On 02/05/2019			Bond Future	1	230,000,000	0.00 Member	Buy
13:37:21	R214	On 02/05/2019			Bond Future	1	230,000,000	0.00 Member	Sell
13:37:21	R214	On 02/05/2019			Bond Future	1	230,000,000	0.00 Member	Buy
Total for R214 Bond Future						6	1,380,000,000	0.00	
Grand Total for all Instruments						144	6,214,600,000	0.00	