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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/04/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:25:40	R186	On 02/05/2019		Bond Future	1	100,000	0.00 Member	Buy
8:25:40	R186	On 02/05/2019		Bond Future	1	26,300,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019		Bond Future	1	12,200,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019		Bond Future	1	1,100,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019		Bond Future	1	100,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019		Bond Future	1	600,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019		Bond Future	1	8,700,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019		Bond Future	1	700,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019		Bond Future	1	400,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019		Bond Future	1	12,200,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019		Bond Future	1	900,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019		Bond Future	1	100,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019		Bond Future	1	400,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019		Bond Future	1	700,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019		Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	8,700,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	8,700,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	12,200,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	100,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	100,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Sell
9:20:21	R186	On 02/05/2019			Bond Future	1	100,000	0.00 Client	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Buy
9:20:21	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Buy
14:42:24	R186	On 02/05/2019			Bond Future	1	20,400,000	0.00 Member	Buy
14:42:24	R186	On 02/05/2019			Bond Future	1	20,400,000	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						51	146,000,000	0.00	
14:42:24	R2032	On 02/05/2019			Bond Future	1	11,500,000	0.00 Member	Buy
14:42:24	R2032	On 02/05/2019			Bond Future	1	11,500,000	0.00 Client	Sell
Total for R2032 Bond Future						2	23,000,000	0.00	
14:42:24	R2037	On 02/05/2019			Bond Future	1	10,300,000	0.00 Member	Buy
14:42:24	R2037	On 02/05/2019			Bond Future	1	10,300,000	0.00 Client	Sell
Total for R2037 Bond Future						2	20,600,000	0.00	
15:38:59	R2040	On 02/05/2019			Bond Future	1	139,500,000	0.00 Member	Sell
15:38:59	R2040	On 02/05/2019			Bond Future	1	139,500,000	0.00 Member	Buy
15:47:37	R2040	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Sell
15:47:37	R2040	On 02/05/2019			Bond Future	1	2,200,000	0.00 Client	Buy
15:47:37	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Buy
15:47:37	R2040	On 02/05/2019			Bond Future	1	30,100,000	0.00 Client	Buy
15:47:37	R2040	On 02/05/2019			Bond Future	1	4,300,000	0.00 Client	Buy
15:47:37	R2040	On 02/05/2019			Bond Future	1	4,300,000	0.00 Member	Sell
15:47:37	R2040	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Sell
15:47:37	R2040	On 02/05/2019			Bond Future	1	6,000,000	0.00 Client	Buy
15:47:37	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Member	Sell
15:47:37	R2040	On 02/05/2019			Bond Future	1	29,400,000	0.00 Client	Buy
15:47:37	R2040	On 02/05/2019			Bond Future	1	29,400,000	0.00 Member	Sell
15:47:37	R2040	On 02/05/2019			Bond Future	1	30,100,000	0.00 Member	Sell
15:47:37	R2040	On 02/05/2019			Bond Future	1	12,000,000	0.00 Member	Sell
15:47:37	R2040	On 02/05/2019			Bond Future	1	12,000,000	0.00 Client	Buy
15:47:37	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Client	Buy
15:47:37	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
15:47:38	R2040	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Sell
15:47:38	R2040	On 02/05/2019			Bond Future	1	8,400,000	0.00 Member	Sell
15:47:38	R2040	On 02/05/2019			Bond Future	1	7,200,000	0.00 Client	Buy
15:47:38	R2040	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:47:38	R2040	On 02/05/2019			Bond Future	1	3,100,000	0.00 Member	Sell
15:47:38	R2040	On 02/05/2019			Bond Future	1	3,100,000	0.00 Client	Buy
15:47:38	R2040	On 02/05/2019			Bond Future	1	5,100,000	0.00 Client	Buy
15:47:38	R2040	On 02/05/2019			Bond Future	1	7,200,000	0.00 Member	Sell
15:47:38	R2040	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Sell
15:47:38	R2040	On 02/05/2019			Bond Future	1	8,400,000	0.00 Client	Buy
15:47:38	R2040	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Buy
15:47:38	R2040	On 02/05/2019			Bond Future	1	16,500,000	0.00 Client	Buy
15:47:38	R2040	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Buy
15:47:38	R2040	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Buy
15:47:38	R2040	On 02/05/2019			Bond Future	1	16,500,000	0.00 Member	Sell
15:47:38	R2040	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
15:58:02	R2040	On 02/05/2019			Bond Future	1	139,500,000	0.00 Member	Sell
15:58:02	R2040	On 02/05/2019			Bond Future	1	139,500,000	0.00 Member	Buy
16:40:06	R2040	On 02/05/2019			Bond Future	1	12,200,000	0.00 Member	Buy
16:40:06	R2040	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Sell
16:42:37	R2040	On 02/05/2019			Bond Future	1	3,300,000	0.00 Member	Sell
16:42:37	R2040	On 02/05/2019			Bond Future	1	3,300,000	0.00 Client	Sell
16:42:37	R2040	On 02/05/2019			Bond Future	1	3,300,000	0.00 Member	Buy
16:42:37	R2040	On 02/05/2019			Bond Future	1	8,900,000	0.00 Client	Sell
16:42:37	R2040	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Buy
Total for R2040 Bond Future						43	885,800,000	0.00	
10:41:43	R2044	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
10:41:43	R2044	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
10:57:35	R2044	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
10:57:35	R2044	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Buy
15:53:12	R2044	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
15:53:12	R2044	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
15:53:12	R2044	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Sell
15:53:12	R2044	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Buy
Total for R2044 Bond Future						8	8,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:58:28	R2048	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Sell
10:58:28	R2048	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Buy
11:01:17	R2048	On 02/05/2019			Bond Future	1	20,000,000	0.00 Client	Buy
11:01:17	R2048	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Sell
16:14:39	R2048	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Buy
16:14:39	R2048	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
16:30:48	R2048	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
16:30:48	R2048	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
16:30:48	R2048	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Sell
16:30:49	R2048	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Buy
16:30:49	R2048	On 02/05/2019			Bond Future	1	2,200,000	0.00 Client	Sell
16:30:49	R2048	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Sell
16:30:49	R2048	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
16:30:49	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:30:49	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Sell
16:30:49	R2048	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Sell
16:30:49	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2048 Bond Future						17	96,000,000	0.00	
12:32:13	R209	On 02/05/2019			Bond Future	1	50,000,000	0.00 Member	Buy
12:32:13	R209	On 02/05/2019			Bond Future	1	38,100,000	0.00 Member	Sell
12:49:24	R209	On 02/05/2019			Bond Future	1	4,300,000	0.00 Member	Sell
12:49:24	R209	On 02/05/2019			Bond Future	1	5,200,000	0.00 Member	Sell
12:49:24	R209	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Sell
12:49:24	R209	On 02/05/2019			Bond Future	1	5,200,000	0.00 Client	Sell
12:49:24	R209	On 02/05/2019			Bond Future	1	4,300,000	0.00 Client	Sell
12:49:24	R209	On 02/05/2019			Bond Future	1	2,400,000	0.00 Client	Sell
12:49:24	R209	On 02/05/2019			Bond Future	1	4,300,000	0.00 Member	Buy
12:49:24	R209	On 02/05/2019			Bond Future	1	5,200,000	0.00 Member	Buy
12:49:24	R209	On 02/05/2019			Bond Future	1	38,100,000	0.00 Client	Sell
12:49:24	R209	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Buy
12:49:24	R209	On 02/05/2019			Bond Future	1	38,100,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				13	200,000,000		0.00
	Grand Total for all Instruments				136	1,380,200,000		0.00