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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/04/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:55:58	ALBI	On 01/08/2019		Index Future	1	5,300,000	0.00 Member	Sell
10:55:58	ALBI	On 02/05/2019		Index Future	1	5,300,000	0.00 Member	Buy
10:55:58	ALBI	On 02/05/2019		Index Future	1	5,300,000	0.00 Member	Sell
10:55:58	ALBI	On 01/08/2019		Index Future	1	5,300,000	0.00 Member	Buy
Total for ALBI Index Future					4	21,200,000	0.00	
11:06:01	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Buy
11:06:01	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Sell
11:09:50	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Client	Sell
11:09:50	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					4	40,000	0.00	
10:29:00	R186	On 02/05/2019		Bond Future	1	187,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:29:00	R186	On 02/05/2019			Bond Future	1	187,000,000	0.00 Member	Buy
10:29:00	R186	On 02/05/2019			Bond Future	1	208,000,000	0.00 Member	Sell
10:29:00	R186	On 02/05/2019			Bond Future	1	208,000,000	0.00 Member	Buy
13:45:46	R186	On 02/05/2019			Bond Future	1	21,000,000	0.00 Client	Sell
13:45:46	R186	On 02/05/2019			Bond Future	1	187,000,000	0.00 Client	Sell
13:45:46	R186	On 02/05/2019			Bond Future	1	187,000,000	0.00 Member	Buy
13:45:46	R186	On 02/05/2019			Bond Future	1	21,000,000	0.00 Member	Buy
13:45:46	R186	On 02/05/2019			Bond Future	1	21,000,000	0.00 Member	Sell
13:46:55	R186	On 02/05/2019			Bond Future	1	21,000,000	0.00 Member	Buy
13:46:55	R186	On 02/05/2019			Bond Future	1	187,000,000	0.00 Member	Sell
13:46:55	R186	On 02/05/2019			Bond Future	1	187,000,000	0.00 Client	Buy
13:46:55	R186	On 02/05/2019			Bond Future	1	21,000,000	0.00 Member	Sell
13:46:55	R186	On 02/05/2019			Bond Future	1	21,000,000	0.00 Client	Buy
15:00:35	R186	On 02/05/2019			Bond Future	1	85,600,000	0.00 Member	Sell
15:00:35	R186	On 02/05/2019			Bond Future	1	27,200,000	0.00 Member	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	27,200,000	0.00 Client	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	8,600,000	0.00 Client	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	38,000,000	0.00 Member	Sell
15:23:11	R186	On 02/05/2019			Bond Future	1	8,600,000	0.00 Member	Sell
15:23:11	R186	On 02/05/2019			Bond Future	1	8,600,000	0.00 Member	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	27,200,000	0.00 Member	Sell
15:23:11	R186	On 02/05/2019			Bond Future	1	11,600,000	0.00 Member	Sell
15:23:11	R186	On 02/05/2019			Bond Future	1	38,000,000	0.00 Member	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	11,600,000	0.00 Client	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	11,600,000	0.00 Member	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	38,000,000	0.00 Client	Buy
15:23:11	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
Total for R186 Bond Future						30	2,006,400,000	0.00	
8:40:12	R2023	On 01/08/2019			Bond Future	1	261,000,000	0.00 Member	Sell
8:40:12	R2023	On 02/05/2019			Bond Future	1	261,000,000	0.00 Member	Buy
8:40:12	R2023	On 02/05/2019			Bond Future	1	261,000,000	0.00 Member	Sell
8:40:12	R2023	On 01/08/2019			Bond Future	1	261,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:26:56	R2023	On 02/05/2019			Bond Future	1	261,000,000	0.00 Client	Sell
9:26:56	R2023	On 02/05/2019			Bond Future	1	261,000,000	0.00 Member	Buy
9:27:10	R2023	On 01/08/2019			Bond Future	1	261,000,000	0.00 Member	Sell
9:27:10	R2023	On 01/08/2019			Bond Future	1	261,000,000	0.00 Client	Buy
15:00:35	R2023	On 02/05/2019			Bond Future	1	24,900,000	0.00 Member	Sell
15:00:35	R2023	On 02/05/2019			Bond Future	1	20,100,000	0.00 Member	Buy
15:27:05	R2023	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
15:27:05	R2023	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Buy
15:27:05	R2023	On 02/05/2019			Bond Future	1	3,400,000	0.00 Client	Buy
15:27:05	R2023	On 02/05/2019			Bond Future	1	3,400,000	0.00 Member	Sell
15:27:05	R2023	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Buy
15:27:05	R2023	On 02/05/2019			Bond Future	1	20,100,000	0.00 Client	Buy
15:27:05	R2023	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
15:27:05	R2023	On 02/05/2019			Bond Future	1	3,400,000	0.00 Member	Buy
15:27:05	R2023	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
15:27:05	R2023	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
15:27:05	R2023	On 02/05/2019			Bond Future	1	20,100,000	0.00 Member	Sell
Total for R2023 Bond Future						21	2,187,600,000	0.00	
15:43:03	R2030	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Sell
15:43:03	R2030	On 02/05/2019			Bond Future	1	5,600,000	0.00 Member	Buy
16:04:21	R2030	On 02/05/2019			Bond Future	1	14,400,000	0.00 Member	Sell
16:04:21	R2030	On 02/05/2019			Bond Future	1	14,400,000	0.00 Member	Buy
16:04:21	R2030	On 02/05/2019			Bond Future	1	5,600,000	0.00 Member	Sell
16:04:21	R2030	On 02/05/2019			Bond Future	1	5,600,000	0.00 Client	Buy
16:04:21	R2030	On 02/05/2019			Bond Future	1	14,400,000	0.00 Client	Buy
Total for R2030 Bond Future						7	80,000,000	0.00	
15:54:14	R2035	On 02/05/2019			Bond Future	1	5,200,000	0.00 Member	Sell
15:54:14	R2035	On 02/05/2019			Bond Future	1	415,800,000	0.00 Member	Buy
16:02:54	R2035	On 02/05/2019			Bond Future	1	135,700,000	0.00 Client	Sell
16:02:54	R2035	On 02/05/2019			Bond Future	1	65,700,000	0.00 Client	Sell
16:02:54	R2035	On 02/05/2019			Bond Future	1	204,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:02:54	R2035	On 02/05/2019			Bond Future	1	65,700,000	0.00 Member	Sell
16:02:54	R2035	On 02/05/2019			Bond Future	1	5,200,000	0.00 Client	Sell
16:02:54	R2035	On 02/05/2019			Bond Future	1	135,700,000	0.00 Member	Sell
16:02:54	R2035	On 02/05/2019			Bond Future	1	4,600,000	0.00 Member	Sell
16:02:54	R2035	On 02/05/2019			Bond Future	1	204,600,000	0.00 Member	Buy
16:02:54	R2035	On 02/05/2019			Bond Future	1	65,700,000	0.00 Member	Buy
16:02:54	R2035	On 02/05/2019			Bond Future	1	204,600,000	0.00 Client	Sell
16:02:54	R2035	On 02/05/2019			Bond Future	1	4,600,000	0.00 Client	Sell
16:02:54	R2035	On 02/05/2019			Bond Future	1	135,700,000	0.00 Member	Buy
16:02:54	R2035	On 02/05/2019			Bond Future	1	4,600,000	0.00 Member	Buy
16:02:54	R2035	On 02/05/2019			Bond Future	1	5,200,000	0.00 Member	Buy
17:19:55	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Sell
17:19:55	R2035	On 02/05/2019			Bond Future	1	166,300,000	0.00 Member	Buy
17:26:37	R2035	On 02/05/2019			Bond Future	1	81,900,000	0.00 Member	Buy
17:26:37	R2035	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Sell
17:26:37	R2035	On 02/05/2019			Bond Future	1	54,300,000	0.00 Client	Sell
17:26:37	R2035	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:26:37	R2035	On 02/05/2019			Bond Future	1	81,900,000	0.00 Member	Sell
17:26:37	R2035	On 02/05/2019			Bond Future	1	26,300,000	0.00 Member	Sell
17:26:37	R2035	On 02/05/2019			Bond Future	1	54,300,000	0.00 Member	Sell
17:26:37	R2035	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:26:37	R2035	On 02/05/2019			Bond Future	1	81,900,000	0.00 Client	Sell
17:26:37	R2035	On 02/05/2019			Bond Future	1	54,300,000	0.00 Member	Buy
17:26:37	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Buy
17:26:37	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Client	Sell
17:26:37	R2035	On 02/05/2019			Bond Future	1	26,300,000	0.00 Client	Sell
17:26:37	R2035	On 02/05/2019			Bond Future	1	26,300,000	0.00 Member	Buy
Total for R2035 Bond Future						32	2,328,400,000	0.00	
13:44:27	R2040	On 02/05/2019			Bond Future	1	14,400,000	0.00 Member	Buy
13:44:27	R2040	On 02/05/2019			Bond Future	1	14,400,000	0.00 Member	Sell
13:49:07	R2040	On 02/05/2019			Bond Future	1	14,400,000	0.00 Member	Sell
13:49:07	R2040	On 02/05/2019			Bond Future	1	14,400,000	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						4	57,600,000	0.00	
10:52:31	R209	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Buy
10:52:31	R209	On 02/05/2019			Bond Future	1	7,600,000	0.00 Member	Sell
10:57:24	R209	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Buy
10:57:24	R209	On 02/05/2019			Bond Future	1	7,600,000	0.00 Client	Sell
10:57:24	R209	On 02/05/2019			Bond Future	1	900,000	0.00 Client	Sell
10:57:24	R209	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
10:57:24	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
10:57:24	R209	On 02/05/2019			Bond Future	1	7,600,000	0.00 Member	Buy
10:57:24	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
10:57:24	R209	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Sell
10:57:24	R209	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Sell
10:57:24	R209	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Sell
10:57:24	R209	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R209 Bond Future						13	40,000,000	0.00	
Grand Total for all Instruments						115	6,721,240,000	0.00	