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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:52:35	I2029	On 02/05/2019		Bond Future	1	3,700,000	0.00 Member	Buy
15:52:35	I2029	On 02/05/2019		Bond Future	1	3,700,000	0.00 Member	Sell
16:00:26	I2029	On 02/05/2019		Bond Future	1	3,700,000	0.00 Member	Buy
16:00:26	I2029	On 02/05/2019		Bond Future	1	3,700,000	0.00 Client	Sell
Total for I2029 Bond Future					4	14,800,000	0.00	
10:32:03	R186	On 02/05/2019		Bond Future	1	11,600,000	0.00 Member	Sell
10:32:03	R186	On 02/05/2019		Bond Future	1	51,800,000	0.00 Member	Buy
12:03:19	R186	On 02/05/2019		Bond Future	1	200,000,000	0.00 Member	Buy
12:03:19	R186	On 02/05/2019		Bond Future	1	200,000,000	0.00 Member	Sell
12:10:35	R186	On 02/05/2019		Bond Future	1	5,200,000	0.00 Member	Sell
12:10:35	R186	On 02/05/2019		Bond Future	1	200,000,000	0.00 Member	Buy
15:33:52	R186	On 02/05/2019		Bond Future	1	138,300,000	0.00 Member	Sell
15:33:52	R186	On 02/05/2019		Bond Future	1	138,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:50:19	R186	On 02/05/2019			Bond Future	1	9,500,000	0.00 Member	Buy
16:50:19	R186	On 02/05/2019			Bond Future	1	4,900,000	0.00 Client	Sell
16:50:19	R186	On 02/05/2019			Bond Future	1	173,500,000	0.00 Member	Sell
16:50:19	R186	On 02/05/2019			Bond Future	1	4,900,000	0.00 Member	Sell
16:50:19	R186	On 02/05/2019			Bond Future	1	6,900,000	0.00 Member	Sell
16:50:19	R186	On 02/05/2019			Bond Future	1	6,900,000	0.00 Client	Sell
16:50:19	R186	On 02/05/2019			Bond Future	1	9,500,000	0.00 Member	Sell
16:50:19	R186	On 02/05/2019			Bond Future	1	173,500,000	0.00 Member	Buy
16:50:19	R186	On 02/05/2019			Bond Future	1	4,900,000	0.00 Member	Buy
16:50:19	R186	On 02/05/2019			Bond Future	1	6,900,000	0.00 Member	Buy
16:50:19	R186	On 02/05/2019			Bond Future	1	5,200,000	0.00 Member	Buy
16:50:19	R186	On 02/05/2019			Bond Future	1	5,200,000	0.00 Client	Sell
16:50:19	R186	On 02/05/2019			Bond Future	1	9,500,000	0.00 Client	Sell
16:50:19	R186	On 02/05/2019			Bond Future	1	173,500,000	0.00 Client	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	11,600,000	0.00 Client	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	13,900,000	0.00 Client	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	10,900,000	0.00 Client	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	2,800,000	0.00 Client	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	10,900,000	0.00 Member	Buy
16:59:02	R186	On 02/05/2019			Bond Future	1	11,600,000	0.00 Member	Buy
16:59:02	R186	On 02/05/2019			Bond Future	1	12,600,000	0.00 Member	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Buy
16:59:02	R186	On 02/05/2019			Bond Future	1	12,600,000	0.00 Client	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	10,900,000	0.00 Member	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	13,900,000	0.00 Member	Buy
16:59:02	R186	On 02/05/2019			Bond Future	1	13,900,000	0.00 Member	Sell
16:59:02	R186	On 02/05/2019			Bond Future	1	12,600,000	0.00 Member	Buy
17:00:54	R186	On 02/05/2019			Bond Future	1	138,300,000	0.00 Member	Buy
17:00:54	R186	On 02/05/2019			Bond Future	1	138,300,000	0.00 Client	Sell
17:46:34	R186	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Sell
17:46:34	R186	On 02/05/2019			Bond Future	1	60,800,000	0.00 Member	Buy
17:54:33	R186	On 02/05/2019			Bond Future	1	4,600,000	0.00 Member	Buy
17:54:33	R186	On 02/05/2019			Bond Future	1	4,600,000	0.00 Client	Sell
17:54:33	R186	On 02/05/2019			Bond Future	1	4,600,000	0.00 Member	Sell
17:54:34	R186	On 02/05/2019			Bond Future	1	30,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:54:34	R186	On 02/05/2019			Bond Future	1	10,100,000	0.00 Client	Sell
17:54:34	R186	On 02/05/2019			Bond Future	1	4,900,000	0.00 Member	Buy
17:54:34	R186	On 02/05/2019			Bond Future	1	10,100,000	0.00 Member	Buy
17:54:34	R186	On 02/05/2019			Bond Future	1	2,800,000	0.00 Client	Sell
17:54:34	R186	On 02/05/2019			Bond Future	1	4,900,000	0.00 Member	Sell
17:54:34	R186	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Buy
17:54:34	R186	On 02/05/2019			Bond Future	1	30,200,000	0.00 Member	Buy
17:54:34	R186	On 02/05/2019			Bond Future	1	8,200,000	0.00 Member	Buy
17:54:34	R186	On 02/05/2019			Bond Future	1	30,200,000	0.00 Client	Sell
17:54:34	R186	On 02/05/2019			Bond Future	1	4,900,000	0.00 Client	Sell
17:54:34	R186	On 02/05/2019			Bond Future	1	10,100,000	0.00 Member	Sell
17:54:34	R186	On 02/05/2019			Bond Future	1	8,200,000	0.00 Client	Sell
17:54:34	R186	On 02/05/2019			Bond Future	1	8,200,000	0.00 Member	Sell
Total for R186 Bond Future						57	2,203,600,000	0.00	
11:25:15	R202	On 02/05/2019			Bond Future	1	18,000,000	0.00 Member	Sell
11:25:15	R202	On 02/05/2019			Bond Future	1	18,000,000	0.00 Member	Buy
11:53:02	R202	On 02/05/2019			Bond Future	1	18,000,000	0.00 Member	Sell
11:53:02	R202	On 02/05/2019			Bond Future	1	18,000,000	0.00 Client	Buy
15:52:35	R202	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
15:52:35	R202	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
15:59:56	R202	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
15:59:56	R202	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R202 Bond Future						8	80,000,000	0.00	
9:40:09	R2035	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Buy
9:40:09	R2035	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
10:55:56	R2035	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Sell
10:55:56	R2035	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Buy
14:05:43	R2035	On 02/05/2019			Bond Future	1	72,000,000	0.00 Member	Buy
14:05:43	R2035	On 02/05/2019			Bond Future	1	56,400,000	0.00 Member	Sell
14:12:18	R2035	On 02/05/2019			Bond Future	1	15,600,000	0.00 Member	Buy
14:12:18	R2035	On 02/05/2019			Bond Future	1	15,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:12:18	R2035	On 02/05/2019			Bond Future	1	56,400,000	0.00 Member	Buy
14:12:18	R2035	On 02/05/2019			Bond Future	1	15,600,000	0.00 Client	Sell
14:12:18	R2035	On 02/05/2019			Bond Future	1	56,400,000	0.00 Client	Sell
17:14:05	R2035	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Sell
17:14:05	R2035	On 02/05/2019			Bond Future	1	5,100,000	0.00 Client	Buy
Total for R2035 Bond Future						13	314,400,000	0.00	
9:33:42	R2037	On 02/05/2019			Bond Future	1	40,000,000	0.00 Client	Buy
9:33:42	R2037	On 02/05/2019			Bond Future	1	40,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	80,000,000	0.00	
10:06:01	R2048	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Sell
10:06:01	R2048	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Buy
10:09:31	R2048	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Sell
10:09:31	R2048	On 02/05/2019			Bond Future	1	10,000,000	0.00 Client	Buy
12:01:09	R2048	On 02/05/2019			Bond Future	1	86,000,000	0.00 Member	Sell
12:01:09	R2048	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
12:04:17	R2048	On 02/05/2019			Bond Future	1	45,000,000	0.00 Member	Buy
12:04:17	R2048	On 02/05/2019			Bond Future	1	45,000,000	0.00 Client	Buy
12:04:17	R2048	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
12:04:17	R2048	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Buy
12:04:17	R2048	On 02/05/2019			Bond Future	1	45,000,000	0.00 Member	Sell
12:04:17	R2048	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
12:04:17	R2048	On 02/05/2019			Bond Future	1	15,000,000	0.00 Member	Buy
12:04:17	R2048	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Sell
12:04:17	R2048	On 02/05/2019			Bond Future	1	10,000,000	0.00 Client	Buy
12:04:17	R2048	On 02/05/2019			Bond Future	1	10,000,000	0.00 Member	Buy
12:04:17	R2048	On 02/05/2019			Bond Future	1	15,000,000	0.00 Client	Buy
12:04:17	R2048	On 02/05/2019			Bond Future	1	15,000,000	0.00 Member	Sell
12:04:17	R2048	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
12:04:17	R2048	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						20	384,000,000	0.00	
17:03:17	R208	On 02/05/2019			Bond Future	1	8,400,000	0.00 Member	Sell
17:03:17	R208	On 02/05/2019			Bond Future	1	8,400,000	0.00 Member	Buy
17:14:54	R208	On 02/05/2019			Bond Future	1	8,400,000	0.00 Member	Sell
17:14:54	R208	On 02/05/2019			Bond Future	1	8,400,000	0.00 Client	Buy
Total for R208 Bond Future						4	33,600,000	0.00	
17:46:34	R209	On 02/05/2019			Bond Future	1	24,000,000	0.00 Member	Buy
17:46:34	R209	On 02/05/2019			Bond Future	1	24,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	48,000,000	0.00	
15:52:35	R210	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
15:52:35	R210	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
16:00:10	R210	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Sell
16:00:10	R210	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R210 Bond Future						4	6,800,000	0.00	
Grand Total for all Instruments						114	3,165,200,000	0.00	