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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:26:58	R186	On 07/02/2019		Bond Future	1	39,800,000	0.00 Member	Sell
8:26:58	R186	On 07/02/2019		Bond Future	1	15,900,000	0.00 Member	Buy
8:50:23	R186	On 07/02/2019		Bond Future	1	7,700,000	0.00 Client	Buy
8:50:23	R186	On 07/02/2019		Bond Future	1	3,800,000	0.00 Client	Buy
8:50:23	R186	On 07/02/2019		Bond Future	1	15,900,000	0.00 Member	Sell
8:50:23	R186	On 07/02/2019		Bond Future	1	9,000,000	0.00 Member	Sell
8:50:23	R186	On 07/02/2019		Bond Future	1	7,700,000	0.00 Member	Sell
8:50:23	R186	On 07/02/2019		Bond Future	1	3,800,000	0.00 Member	Sell
8:50:23	R186	On 07/02/2019		Bond Future	1	3,400,000	0.00 Member	Sell
8:50:23	R186	On 07/02/2019		Bond Future	1	3,400,000	0.00 Client	Buy
8:50:23	R186	On 07/02/2019		Bond Future	1	3,400,000	0.00 Member	Buy
8:50:23	R186	On 07/02/2019		Bond Future	1	9,000,000	0.00 Client	Buy
8:50:23	R186	On 07/02/2019		Bond Future	1	9,000,000	0.00 Member	Buy
8:50:23	R186	On 07/02/2019		Bond Future	1	7,700,000	0.00 Member	Buy
8:50:23	R186	On 07/02/2019		Bond Future	1	3,800,000	0.00 Member	Buy
8:50:23	R186	On 07/02/2019		Bond Future	1	15,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:48	R186	On 07/02/2019	9.23	Call	Bond Future	1	300,000,000	0.00 Member	Sell
11:15:48	R186	On 07/02/2019	9.23	Call	Bond Future	1	300,000,000	0.00 Member	Buy
11:28:14	R186	On 07/02/2019	9.23	Call	Bond Future	1	263,800,000	0.00 Member	Buy
11:28:14	R186	On 07/02/2019	9.23	Call	Bond Future	1	300,000,000	0.00 Member	Sell
13:10:40	R186	On 07/02/2019			Bond Future	1	198,000,000	0.00 Member	Buy
13:10:40	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	5,700,000	0.00 Member	Buy
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	6,900,000	0.00 Member	Sell
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	263,800,000	0.00 Client	Buy
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	14,100,000	0.00 Member	Sell
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	5,700,000	0.00 Client	Buy
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	6,900,000	0.00 Client	Buy
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	9,500,000	0.00 Client	Buy
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	263,800,000	0.00 Member	Sell
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	6,900,000	0.00 Member	Buy
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	14,100,000	0.00 Member	Buy
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	9,500,000	0.00 Member	Sell
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	5,700,000	0.00 Member	Sell
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	9,500,000	0.00 Member	Buy
13:11:36	R186	On 07/02/2019	9.23	Call	Bond Future	1	14,100,000	0.00 Client	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	84,300,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	84,300,000	0.00 Client	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	41,700,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Client	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	41,700,000	0.00 Client	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	5,400,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	10,800,000	0.00 Client	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	9,300,000	0.00 Client	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	84,300,000	0.00 Member	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	10,800,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	10,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	9,300,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	9,300,000	0.00 Member	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	41,700,000	0.00 Member	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	5,400,000	0.00 Member	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
13:16:44	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	12,400,000	0.00 Client	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	5,400,000	0.00 Client	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	19,100,000	0.00 Client	Sell
13:16:44	R186	On 07/02/2019			Bond Future	1	2,700,000	0.00 Client	Sell
13:16:45	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
13:16:45	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
16:38:33	R186	On 07/02/2019			Bond Future	1	198,000,000	0.00 Member	Buy
16:38:33	R186	On 07/02/2019			Bond Future	1	198,000,000	0.00 Member	Sell
16:38:33	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
16:38:33	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
16:49:00	R186	On 07/02/2019			Bond Future	1	55,700,000	0.00 Member	Buy
16:49:00	R186	On 07/02/2019			Bond Future	1	16,300,000	0.00 Member	Sell
16:53:03	R186	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Sell
16:53:03	R186	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Sell
16:53:03	R186	On 07/02/2019			Bond Future	1	10,800,000	0.00 Client	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	84,300,000	0.00 Member	Sell
16:53:03	R186	On 07/02/2019			Bond Future	1	84,300,000	0.00 Client	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	9,300,000	0.00 Member	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Sell
16:53:03	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	10,800,000	0.00 Member	Sell
16:53:03	R186	On 07/02/2019			Bond Future	1	9,300,000	0.00 Client	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	41,700,000	0.00 Client	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	41,700,000	0.00 Member	Sell
16:53:03	R186	On 07/02/2019			Bond Future	1	9,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:03	R186	On 07/02/2019			Bond Future	1	10,800,000	0.00 Member	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	84,300,000	0.00 Member	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	41,700,000	0.00 Member	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	19,100,000	0.00 Client	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Client	Buy
16:53:03	R186	On 07/02/2019			Bond Future	1	12,400,000	0.00 Client	Buy
16:53:04	R186	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Sell
16:53:04	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
16:53:04	R186	On 07/02/2019			Bond Future	1	5,400,000	0.00 Member	Sell
16:53:04	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Buy
16:53:04	R186	On 07/02/2019			Bond Future	1	5,400,000	0.00 Member	Buy
16:53:04	R186	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Buy
16:53:04	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
16:53:04	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
16:53:04	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
16:53:04	R186	On 07/02/2019			Bond Future	1	5,400,000	0.00 Client	Buy
16:53:04	R186	On 07/02/2019			Bond Future	1	2,700,000	0.00 Client	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	41,700,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	2,700,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	5,400,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	84,300,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	10,800,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	5,400,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	9,300,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	10,800,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	9,300,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	84,300,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	12,400,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	84,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	41,700,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	41,700,000	0.00 Member	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	19,100,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Client	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	5,400,000	0.00 Member	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
16:53:08	R186	On 07/02/2019			Bond Future	1	10,800,000	0.00 Member	Sell
16:53:08	R186	On 07/02/2019			Bond Future	1	9,300,000	0.00 Member	Sell
16:59:30	R186	On 07/02/2019			Bond Future	1	39,400,000	0.00 Member	Buy
16:59:30	R186	On 07/02/2019			Bond Future	1	16,300,000	0.00 Client	Sell
16:59:30	R186	On 07/02/2019			Bond Future	1	39,400,000	0.00 Client	Sell
16:59:30	R186	On 07/02/2019			Bond Future	1	39,400,000	0.00 Member	Sell
16:59:30	R186	On 07/02/2019			Bond Future	1	16,300,000	0.00 Member	Buy
17:25:12	R186	On 07/02/2019			Bond Future	1	67,400,000	0.00 Member	Buy
17:25:12	R186	On 07/02/2019			Bond Future	1	113,600,000	0.00 Member	Sell
17:40:57	R186	On 07/02/2019			Bond Future	1	46,200,000	0.00 Member	Sell
17:40:57	R186	On 07/02/2019			Bond Future	1	46,200,000	0.00 Client	Buy
17:40:57	R186	On 07/02/2019			Bond Future	1	67,400,000	0.00 Client	Buy
17:40:57	R186	On 07/02/2019			Bond Future	1	67,400,000	0.00 Member	Sell
17:40:57	R186	On 07/02/2019			Bond Future	1	46,200,000	0.00 Member	Buy
Total for R186 Bond Future						150	5,012,400,000	0.00	
17:25:12	R2023	On 07/02/2019			Bond Future	1	111,500,000	0.00 Member	Buy
17:25:12	R2023	On 07/02/2019			Bond Future	1	168,300,000	0.00 Member	Sell
17:34:39	R2023	On 07/02/2019			Bond Future	1	56,800,000	0.00 Member	Buy
17:34:39	R2023	On 07/02/2019			Bond Future	1	56,800,000	0.00 Client	Buy
17:34:39	R2023	On 07/02/2019			Bond Future	1	111,500,000	0.00 Client	Buy
17:34:39	R2023	On 07/02/2019			Bond Future	1	56,800,000	0.00 Member	Sell
17:34:39	R2023	On 07/02/2019			Bond Future	1	111,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2023 Bond Future						7	673,200,000	0.00	
8:26:58	R2032	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell
8:26:58	R2032	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Buy
8:49:25	R2032	On 07/02/2019			Bond Future	1	2,200,000	0.00 Member	Sell
8:49:25	R2032	On 07/02/2019			Bond Future	1	2,200,000	0.00 Member	Buy
8:49:25	R2032	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Sell
8:49:25	R2032	On 07/02/2019			Bond Future	1	2,200,000	0.00 Client	Buy
8:49:25	R2032	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2032 Bond Future						7	15,600,000	0.00	
10:36:58	R2044	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Buy
10:36:58	R2044	On 07/02/2019			Bond Future	1	10,300,000	0.00 Member	Sell
11:30:28	R2044	On 07/02/2019			Bond Future	1	6,300,000	0.00 Member	Sell
16:14:39	R2044	On 07/02/2019			Bond Future	1	6,300,000	0.00 Member	Buy
16:14:39	R2044	On 07/02/2019			Bond Future	1	6,300,000	0.00 Client	Sell
16:22:39	R2044	On 07/02/2019			Bond Future	1	6,300,000	0.00 Member	Buy
16:32:28	R2044	On 07/02/2019			Bond Future	1	1,300,000	0.00 Client	Buy
16:32:28	R2044	On 07/02/2019			Bond Future	1	2,600,000	0.00 Client	Buy
16:32:28	R2044	On 07/02/2019			Bond Future	1	4,600,000	0.00 Client	Buy
16:32:28	R2044	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Sell
16:32:28	R2044	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Sell
16:32:28	R2044	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Sell
16:32:28	R2044	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
16:32:28	R2044	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Buy
16:32:28	R2044	On 07/02/2019			Bond Future	1	1,800,000	0.00 Client	Buy
16:32:28	R2044	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Buy
16:32:28	R2044	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
Total for R2044 Bond Future						17	66,400,000	0.00	
10:36:58	R207	On 07/02/2019			Bond Future	1	10,600,000	0.00 Member	Buy
10:36:58	R207	On 07/02/2019			Bond Future	1	15,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:36:14	R207	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Buy
16:36:14	R207	On 07/02/2019			Bond Future	1	5,200,000	0.00 Client	Buy
16:36:14	R207	On 07/02/2019			Bond Future	1	10,600,000	0.00 Member	Sell
16:36:14	R207	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Sell
16:36:14	R207	On 07/02/2019			Bond Future	1	10,600,000	0.00 Client	Buy
Total for R207 Bond Future						7	63,200,000	0.00	
10:02:10	R209	On 07/02/2019			Bond Future	1	11,800,000	0.00 Client	Buy
10:02:10	R209	On 07/02/2019			Bond Future	1	11,800,000	0.00 Member	Sell
Total for R209 Bond Future						2	23,600,000	0.00	
Grand Total for all Instruments						190	5,854,400,000	0.00	