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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:26:13	R186	On 07/02/2019		Bond Future	1	14,000,000	0.00 Member	Sell
11:20:09	R186	On 07/02/2019		Bond Future	1	14,000,000	0.00 Member	Buy
11:40:56	R186	On 07/02/2019		Bond Future	1	14,000,000	0.00 Client	Sell
11:40:56	R186	On 07/02/2019		Bond Future	1	14,000,000	0.00 Member	Buy
13:11:02	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Sell
13:17:55	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Buy
13:23:01	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Buy
13:23:01	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Client	Sell
16:43:54	R186	On 07/02/2019		Bond Future	1	146,000,000	0.00 Member	Buy
16:43:54	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Sell
16:43:58	R186	On 07/02/2019		Bond Future	1	3,600,000	0.00 Member	Sell
16:43:58	R186	On 07/02/2019		Bond Future	1	3,600,000	0.00 Member	Buy
17:23:31	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Client	Sell
17:23:31	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Buy
17:23:31	R186	On 07/02/2019		Bond Future	1	145,000,000	0.00 Member	Buy
17:23:31	R186	On 07/02/2019		Bond Future	1	145,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:23:31	R186	On 07/02/2019			Bond Future	1	145,000,000	0.00 Member	Sell
17:28:25	R186	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Sell
17:28:25	R186	On 07/02/2019			Bond Future	1	3,600,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>19</b>	<b>668,400,000</b>	<b>0.00</b>	
14:45:56	R2023	On 07/02/2019			Bond Future	1	30,000,000	0.00 Member	Buy
14:45:56	R2023	On 07/02/2019			Bond Future	1	30,000,000	0.00 Member	Sell
15:14:10	R2023	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Sell
15:14:10	R2023	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Buy
16:43:54	R2023	On 07/02/2019			Bond Future	1	118,100,000	0.00 Member	Buy
16:43:54	R2023	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
16:43:58	R2023	On 07/02/2019			Bond Future	1	6,800,000	0.00 Member	Sell
16:43:58	R2023	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Buy
16:59:23	R2023	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Buy
16:59:23	R2023	On 07/02/2019			Bond Future	1	11,500,000	0.00 Client	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	51,700,000	0.00 Client	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	51,700,000	0.00 Member	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	13,300,000	0.00 Member	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	11,000,000	0.00 Member	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Buy
17:20:33	R2023	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	13,300,000	0.00 Client	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	11,000,000	0.00 Client	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Buy
17:20:33	R2023	On 07/02/2019			Bond Future	1	51,700,000	0.00 Member	Buy
17:20:33	R2023	On 07/02/2019			Bond Future	1	21,300,000	0.00 Member	Buy
17:20:33	R2023	On 07/02/2019			Bond Future	1	21,300,000	0.00 Client	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	13,300,000	0.00 Member	Buy
17:20:33	R2023	On 07/02/2019			Bond Future	1	9,800,000	0.00 Client	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	21,300,000	0.00 Member	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	5,200,000	0.00 Client	Sell
17:20:33	R2023	On 07/02/2019			Bond Future	1	11,000,000	0.00 Member	Buy
17:20:34	R2023	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Buy
17:20:34	R2023	On 07/02/2019			Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:20:34	R2023	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Sell
17:20:34	R2023	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Sell
17:20:34	R2023	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
17:30:00	R2023	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell
17:30:00	R2023	On 07/02/2019			Bond Future	1	3,900,000	0.00 Client	Buy
17:30:00	R2023	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Buy
17:30:00	R2023	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Sell
17:30:00	R2023	On 07/02/2019			Bond Future	1	2,900,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>38</b>	<b>605,600,000</b>	<b>0.00</b>	
16:43:54	R2030	On 07/02/2019			Bond Future	1	4,300,000	0.00 Member	Buy
16:43:54	R2030	On 07/02/2019			Bond Future	1	4,300,000	0.00 Member	Sell
17:20:08	R2030	On 07/02/2019			Bond Future	1	4,300,000	0.00 Member	Buy
17:20:08	R2030	On 07/02/2019			Bond Future	1	4,300,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>17,200,000</b>	<b>0.00</b>	
12:43:24	R2037	On 07/02/2019			Bond Future	1	724,900,000	0.00 Client	Buy
12:43:24	R2037	On 07/02/2019			Bond Future	1	724,900,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>1,449,800,000</b>	<b>0.00</b>	
11:21:05	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
11:21:05	R2044	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Sell
12:17:54	R2044	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Sell
12:17:54	R2044	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Buy
12:17:54	R2044	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Buy
12:17:54	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
12:17:54	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>7</b>	<b>10,400,000</b>	<b>0.00</b>	
16:43:54	R2048	On 07/02/2019			Bond Future	1	14,600,000	0.00 Member	Buy
16:43:54	R2048	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:24:02	R2048	On 07/02/2019			Bond Future	1	5,400,000	0.00 Client	Sell
17:24:02	R2048	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Sell
17:24:02	R2048	On 07/02/2019			Bond Future	1	8,500,000	0.00 Member	Buy
17:24:02	R2048	On 07/02/2019			Bond Future	1	8,500,000	0.00 Client	Sell
17:24:02	R2048	On 07/02/2019			Bond Future	1	5,400,000	0.00 Member	Buy
17:24:02	R2048	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Buy
17:24:02	R2048	On 07/02/2019			Bond Future	1	8,500,000	0.00 Member	Sell
17:24:02	R2048	On 07/02/2019			Bond Future	1	5,400,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>58,400,000</b>	<b>0.00</b>	
16:43:54	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
16:43:54	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
16:43:58	R209	On 07/02/2019			Bond Future	1	47,000,000	0.00 Member	Sell
16:43:58	R209	On 07/02/2019			Bond Future	1	3,800,000	0.00 Member	Buy
17:24:59	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
17:24:59	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
17:24:59	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
17:24:59	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
17:24:59	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
17:29:28	R209	On 07/02/2019			Bond Future	1	43,200,000	0.00 Client	Buy
17:29:28	R209	On 07/02/2019			Bond Future	1	3,800,000	0.00 Client	Buy
17:29:28	R209	On 07/02/2019			Bond Future	1	3,800,000	0.00 Member	Sell
17:29:28	R209	On 07/02/2019			Bond Future	1	43,200,000	0.00 Member	Sell
17:29:28	R209	On 07/02/2019			Bond Future	1	43,200,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>14</b>	<b>191,200,000</b>	<b>0.00</b>	
14:45:56	R213	On 07/02/2019			Bond Future	1	130,000,000	0.00 Member	Buy
14:45:56	R213	On 07/02/2019			Bond Future	1	130,000,000	0.00 Member	Sell
16:43:58	R213	On 07/02/2019			Bond Future	1	40,500,000	0.00 Member	Sell
16:43:58	R213	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Buy
17:32:15	R213	On 07/02/2019			Bond Future	1	37,400,000	0.00 Member	Sell
17:32:15	R213	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Sell
17:32:15	R213	On 07/02/2019			Bond Future	1	3,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:32:15	R213	On 07/02/2019			Bond Future	1	37,400,000	0.00 Client	Buy
17:32:15	R213	On 07/02/2019			Bond Future	1	37,400,000	0.00 Member	Buy
<b>Total for R213 Bond Future</b>						<b>9</b>	<b>422,000,000</b>	<b>0.00</b>	
16:43:54	R214	On 07/02/2019			Bond Future	1	13,900,000	0.00 Member	Buy
16:43:54	R214	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Sell
16:43:58	R214	On 07/02/2019			Bond Future	1	43,700,000	0.00 Member	Sell
16:43:58	R214	On 07/02/2019			Bond Future	1	43,700,000	0.00 Member	Buy
17:24:39	R214	On 07/02/2019			Bond Future	1	6,600,000	0.00 Client	Sell
17:24:39	R214	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
17:24:39	R214	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Sell
17:24:39	R214	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
17:24:39	R214	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
17:24:39	R214	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Sell
17:24:39	R214	On 07/02/2019			Bond Future	1	6,600,000	0.00 Member	Buy
17:24:39	R214	On 07/02/2019			Bond Future	1	6,600,000	0.00 Member	Sell
17:24:39	R214	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Buy
17:24:39	R214	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Sell
17:24:39	R214	On 07/02/2019			Bond Future	1	6,000,000	0.00 Client	Sell
17:28:59	R214	On 07/02/2019			Bond Future	1	43,700,000	0.00 Client	Buy
17:28:59	R214	On 07/02/2019			Bond Future	1	43,700,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>17</b>	<b>230,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>120</b>	<b>3,653,400,000</b>	<b>0.00</b>	