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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:55:34	I2025	On 01/08/2019		Bond Future	1	1,100,000	0.00 Member	Buy
12:55:34	I2025	On 01/08/2019		Bond Future	1	16,400,000	0.00 Member	Sell
14:33:20	I2025	On 01/08/2019		Bond Future	1	700,000	0.00 Member	Buy
14:33:20	I2025	On 01/08/2019		Bond Future	1	13,900,000	0.00 Member	Buy
14:33:20	I2025	On 01/08/2019		Bond Future	1	700,000	0.00 Member	Buy
14:33:20	I2025	On 01/08/2019		Bond Future	1	700,000	0.00 Client	Buy
14:33:20	I2025	On 01/08/2019		Bond Future	1	13,900,000	0.00 Member	Sell
14:33:20	I2025	On 01/08/2019		Bond Future	1	1,100,000	0.00 Client	Buy
14:33:20	I2025	On 01/08/2019		Bond Future	1	700,000	0.00 Member	Sell
14:33:20	I2025	On 01/08/2019		Bond Future	1	700,000	0.00 Client	Buy
14:33:20	I2025	On 01/08/2019		Bond Future	1	13,900,000	0.00 Client	Buy
14:33:20	I2025	On 01/08/2019		Bond Future	1	700,000	0.00 Member	Sell
14:33:20	I2025	On 01/08/2019		Bond Future	1	1,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2025 Bond Future</b>						<b>13</b>	<b>65,600,000</b>	<b>0.00</b>	
11:19:22	R2023	On 01/08/2019			Bond Future	1	40,300,000	0.00 Member	Sell
11:19:22	R2023	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	100,000	0.00 Client	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	3,400,000	0.00 Client	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	19,500,000	0.00 Member	Sell
11:39:25	R2023	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
11:39:25	R2023	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
11:39:25	R2023	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Sell
11:39:25	R2023	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	19,500,000	0.00 Client	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Sell
11:39:25	R2023	On 01/08/2019			Bond Future	1	10,000,000	0.00 Client	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
11:39:25	R2023	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
11:39:25	R2023	On 01/08/2019			Bond Future	1	3,800,000	0.00 Client	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	19,500,000	0.00 Member	Buy
11:39:25	R2023	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Sell
11:39:25	R2023	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>25</b>	<b>161,200,000</b>	<b>0.00</b>	
17:15:34	R2030	On 01/08/2019			Bond Future	1	38,600,000	0.00 Member	Sell
17:15:34	R2030	On 01/08/2019			Bond Future	1	38,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>77,200,000</b>	<b>0.00</b>	
17:15:34	R2040	On 01/08/2019			Bond Future	1	133,800,000	0.00 Member	Sell
17:15:34	R2040	On 01/08/2019			Bond Future	1	25,500,000	0.00 Member	Buy
17:28:11	R2040	On 01/08/2019			Bond Future	1	32,900,000	0.00 Member	Buy
17:28:11	R2040	On 01/08/2019			Bond Future	1	31,700,000	0.00 Member	Buy
17:28:11	R2040	On 01/08/2019			Bond Future	1	20,500,000	0.00 Member	Buy
17:28:11	R2040	On 01/08/2019			Bond Future	1	23,200,000	0.00 Member	Buy
17:28:11	R2040	On 01/08/2019			Bond Future	1	32,900,000	0.00 Member	Sell
17:28:11	R2040	On 01/08/2019			Bond Future	1	32,900,000	0.00 Client	Buy
17:28:11	R2040	On 01/08/2019			Bond Future	1	25,500,000	0.00 Member	Sell
17:28:11	R2040	On 01/08/2019			Bond Future	1	31,700,000	0.00 Client	Buy
17:28:11	R2040	On 01/08/2019			Bond Future	1	20,500,000	0.00 Client	Buy
17:28:11	R2040	On 01/08/2019			Bond Future	1	23,200,000	0.00 Member	Sell
17:28:11	R2040	On 01/08/2019			Bond Future	1	25,500,000	0.00 Client	Buy
17:28:11	R2040	On 01/08/2019			Bond Future	1	31,700,000	0.00 Member	Sell
17:28:11	R2040	On 01/08/2019			Bond Future	1	20,500,000	0.00 Member	Sell
17:28:11	R2040	On 01/08/2019			Bond Future	1	23,200,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>16</b>	<b>535,200,000</b>	<b>0.00</b>	
15:39:21	R2044	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
15:39:21	R2044	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
15:42:04	R2044	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
15:42:04	R2044	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>1,200,000</b>	<b>0.00</b>	
16:27:16	R2048	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
16:27:16	R2048	On 01/08/2019			Bond Future	1	77,600,000	0.00 Member	Buy
16:32:58	R2048	On 01/08/2019			Bond Future	1	27,300,000	0.00 Client	Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	41,100,000	0.00 Member	Buy
16:32:58	R2048	On 01/08/2019			Bond Future	1	2,800,000	0.00 Member	Buy
16:32:58	R2048	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	2,800,000	0.00 Client	Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	2,800,000	0.00 Member	Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	27,300,000	0.00 Member	Buy
16:32:58	R2048	On 01/08/2019			Bond Future	1	27,300,000	0.00 Member	Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Buy
16:32:58	R2048	On 01/08/2019			Bond Future	1	2,300,000	0.00 Client	Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	1,100,000	0.00 Client	Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	41,100,000	0.00 Client	Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Sell
16:32:58	R2048	On 01/08/2019			Bond Future	1	41,100,000	0.00 Member	Sell
16:33:21	R2048	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Buy
16:33:21	R2048	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Sell
16:33:21	R2048	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
16:33:21	R2048	On 01/08/2019			Bond Future	1	2,300,000	0.00 Client	Sell
16:33:21	R2048	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>22</b>	<b>310,400,000</b>	<b>0.00</b>	
15:27:46	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Member	Sell
15:27:46	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Member	Buy
15:49:47	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Member	Buy
15:49:47	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Sell
16:27:16	R209	On 01/08/2019			Bond Future	1	39,200,000	0.00 Member	Sell
16:27:16	R209	On 01/08/2019			Bond Future	1	113,300,000	0.00 Member	Buy
16:36:00	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Sell
16:36:00	R209	On 01/08/2019			Bond Future	1	60,500,000	0.00 Member	Sell
16:36:00	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Buy
16:36:00	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Client	Sell
16:36:00	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:36:00	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Sell
16:36:00	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Sell
16:36:00	R209	On 01/08/2019			Bond Future	1	60,500,000	0.00 Client	Sell
16:36:00	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Client	Sell
16:36:00	R209	On 01/08/2019			Bond Future	1	60,500,000	0.00 Member	Buy
16:36:00	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:36:00	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Buy
16:36:01	R209	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Buy
16:36:01	R209	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Sell
16:36:01	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Client	Sell
16:36:01	R209	On 01/08/2019			Bond Future	1	39,200,000	0.00 Client	Sell
16:36:01	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Sell
16:36:01	R209	On 01/08/2019			Bond Future	1	4,200,000	0.00 Client	Sell
16:36:01	R209	On 01/08/2019			Bond Future	1	39,200,000	0.00 Member	Buy
16:36:01	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Buy
16:39:33	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Client	Sell
16:39:33	R209	On 01/08/2019			Bond Future	1	3,300,000	0.00 Member	Buy
16:39:33	R209	On 01/08/2019			Bond Future	1	3,300,000	0.00 Member	Sell
16:39:33	R209	On 01/08/2019			Bond Future	1	3,300,000	0.00 Client	Sell
16:39:33	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Buy
17:02:51	R209	On 01/08/2019			Bond Future	1	102,000,000	0.00 Member	Buy
17:02:51	R209	On 01/08/2019			Bond Future	1	4,600,000	0.00 Member	Sell
17:06:56	R209	On 01/08/2019			Bond Future	1	21,300,000	0.00 Member	Sell
17:06:56	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Buy
17:12:55	R209	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Buy
17:12:55	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:12:55	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Client	Sell
17:12:55	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Client	Sell
17:12:55	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Buy
17:12:55	R209	On 01/08/2019			Bond Future	1	3,700,000	0.00 Client	Sell
17:12:55	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Sell
17:12:55	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:12:55	R209	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	3,200,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	33,000,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	6,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	27,900,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	27,900,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	6,600,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	5,100,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	5,800,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	6,600,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	33,000,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	27,900,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	33,000,000	0.00 Member	Buy
17:12:56	R209	On 01/08/2019			Bond Future	1	4,300,000	0.00 Client	Sell
17:12:56	R209	On 01/08/2019			Bond Future	1	1,400,000	0.00 Client	Sell
17:15:40	R209	On 01/08/2019			Bond Future	1	4,600,000	0.00 Member	Buy
17:15:40	R209	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
17:15:40	R209	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Sell
17:15:40	R209	On 01/08/2019			Bond Future	1	4,600,000	0.00 Client	Sell
17:15:40	R209	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
17:25:09	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Sell
17:25:09	R209	On 01/08/2019			Bond Future	1	4,000,000	0.00 Client	Buy
17:25:09	R209	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Sell
17:25:09	R209	On 01/08/2019			Bond Future	1	10,500,000	0.00 Member	Sell
17:25:09	R209	On 01/08/2019			Bond Future	1	3,300,000	0.00 Client	Buy
17:25:09	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Client	Buy
17:25:09	R209	On 01/08/2019			Bond Future	1	10,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:25:09	R209	On 01/08/2019			Bond Future	1	3,300,000	0.00 Member	Sell
17:25:09	R209	On 01/08/2019			Bond Future	1	3,300,000	0.00 Member	Buy
17:25:09	R209	On 01/08/2019			Bond Future	1	2,200,000	0.00 Member	Sell
17:25:09	R209	On 01/08/2019			Bond Future	1	2,200,000	0.00 Member	Buy
17:25:09	R209	On 01/08/2019			Bond Future	1	10,500,000	0.00 Member	Buy
17:25:09	R209	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Buy
17:25:09	R209	On 01/08/2019			Bond Future	1	2,200,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>96</b>	<b>986,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>178</b>	<b>2,137,400,000</b>	<b>0.00</b>	