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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:04:37	I2038	On 01/08/2019		Bond Future	1	31,500,000	0.00 Member	Buy
12:04:37	I2038	On 01/08/2019		Bond Future	1	31,500,000	0.00 Client	Sell
Total for I2038 Bond Future					2	63,000,000	0.00	
12:22:09	R186	On 01/08/2019		Bond Future	1	115,300,000	0.00 Member	Sell
12:22:09	R186	On 01/08/2019		Bond Future	1	6,500,000	0.00 Member	Buy
12:34:50	R186	On 01/08/2019		Bond Future	1	6,500,000	0.00 Member	Sell
12:34:50	R186	On 01/08/2019		Bond Future	1	108,800,000	0.00 Client	Buy
12:34:50	R186	On 01/08/2019		Bond Future	1	6,500,000	0.00 Client	Buy
12:34:50	R186	On 01/08/2019		Bond Future	1	108,800,000	0.00 Member	Sell
12:34:50	R186	On 01/08/2019		Bond Future	1	108,800,000	0.00 Member	Buy
16:05:06	R186	On 01/08/2019		Bond Future	1	145,500,000	0.00 Member	Sell
16:05:06	R186	On 01/08/2019		Bond Future	1	6,800,000	0.00 Member	Buy
16:41:54	R186	On 01/08/2019		Bond Future	1	68,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:41:54	R186	On 01/08/2019			Bond Future	1	68,700,000	0.00 Member	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	36,800,000	0.00 Member	Sell
16:41:54	R186	On 01/08/2019			Bond Future	1	36,800,000	0.00 Member	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	12,400,000	0.00 Client	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	7,900,000	0.00 Member	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	12,900,000	0.00 Member	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	12,400,000	0.00 Member	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	68,700,000	0.00 Client	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	12,900,000	0.00 Member	Sell
16:41:54	R186	On 01/08/2019			Bond Future	1	12,400,000	0.00 Member	Sell
16:41:54	R186	On 01/08/2019			Bond Future	1	7,900,000	0.00 Client	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	12,900,000	0.00 Client	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	7,900,000	0.00 Member	Sell
16:41:54	R186	On 01/08/2019			Bond Future	1	36,800,000	0.00 Client	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	6,800,000	0.00 Client	Buy
16:41:54	R186	On 01/08/2019			Bond Future	1	6,800,000	0.00 Member	Sell
Total for R186 Bond Future						26	1,043,200,000	0.00	
14:19:21	R2023	On 01/08/2019			Bond Future	1	10,900,000	0.00 Client	Buy
14:19:21	R2023	On 01/08/2019			Bond Future	1	10,900,000	0.00 Client	Sell
16:05:06	R2023	On 01/08/2019			Bond Future	1	77,800,000	0.00 Member	Sell
16:05:06	R2023	On 01/08/2019			Bond Future	1	77,800,000	0.00 Member	Buy
16:41:07	R2023	On 01/08/2019			Bond Future	1	77,800,000	0.00 Member	Sell
16:41:07	R2023	On 01/08/2019			Bond Future	1	77,800,000	0.00 Client	Buy
Total for R2023 Bond Future						6	333,000,000	0.00	
12:22:09	R2030	On 01/08/2019			Bond Future	1	470,000,000	0.00 Member	Sell
12:22:09	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	81,400,000	0.00 Member	Sell
12:37:51	R2030	On 01/08/2019			Bond Future	1	81,400,000	0.00 Member	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	30,000,000	0.00 Client	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	30,000,000	0.00 Member	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:51	R2030	On 01/08/2019			Bond Future	1	29,600,000	0.00 Client	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	8,300,000	0.00 Client	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	29,600,000	0.00 Member	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	14,000,000	0.00 Member	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	8,300,000	0.00 Member	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	162,400,000	0.00 Member	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	138,700,000	0.00 Member	Sell
12:37:51	R2030	On 01/08/2019			Bond Future	1	138,700,000	0.00 Member	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	162,400,000	0.00 Client	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	14,000,000	0.00 Client	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	162,400,000	0.00 Member	Sell
12:37:51	R2030	On 01/08/2019			Bond Future	1	81,400,000	0.00 Client	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	3,600,000	0.00 Client	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	138,700,000	0.00 Client	Buy
12:37:51	R2030	On 01/08/2019			Bond Future	1	30,000,000	0.00 Member	Sell
12:37:51	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
12:37:51	R2030	On 01/08/2019			Bond Future	1	14,000,000	0.00 Member	Sell
12:37:51	R2030	On 01/08/2019			Bond Future	1	8,300,000	0.00 Member	Sell
12:37:51	R2030	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Sell
12:37:51	R2030	On 01/08/2019			Bond Future	1	29,600,000	0.00 Member	Sell
Total for R2030 Bond Future						28	1,880,000,000	0.00	
12:22:09	R2032	On 01/08/2019			Bond Future	1	120,900,000	0.00 Member	Sell
12:22:09	R2032	On 01/08/2019			Bond Future	1	6,800,000	0.00 Member	Buy
12:36:06	R2032	On 01/08/2019			Bond Future	1	114,100,000	0.00 Member	Sell
12:36:06	R2032	On 01/08/2019			Bond Future	1	6,800,000	0.00 Member	Sell
12:36:06	R2032	On 01/08/2019			Bond Future	1	114,100,000	0.00 Member	Buy
12:36:06	R2032	On 01/08/2019			Bond Future	1	114,100,000	0.00 Client	Buy
12:36:06	R2032	On 01/08/2019			Bond Future	1	6,800,000	0.00 Client	Buy
Total for R2032 Bond Future						7	483,600,000	0.00	
12:22:09	R2035	On 01/08/2019			Bond Future	1	86,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:22:09	R2035	On 01/08/2019			Bond Future	1	4,900,000	0.00 Member	Buy
12:39:46	R2035	On 01/08/2019			Bond Future	1	81,700,000	0.00 Member	Buy
12:39:46	R2035	On 01/08/2019			Bond Future	1	81,700,000	0.00 Member	Sell
12:39:46	R2035	On 01/08/2019			Bond Future	1	4,900,000	0.00 Member	Sell
12:39:46	R2035	On 01/08/2019			Bond Future	1	4,900,000	0.00 Client	Buy
12:39:46	R2035	On 01/08/2019			Bond Future	1	81,700,000	0.00 Client	Buy
Total for R2035 Bond Future						7	346,400,000	0.00	
12:22:09	R2040	On 01/08/2019			Bond Future	1	54,500,000	0.00 Member	Sell
12:22:09	R2040	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Buy
12:36:48	R2040	On 01/08/2019			Bond Future	1	51,400,000	0.00 Member	Buy
12:36:48	R2040	On 01/08/2019			Bond Future	1	51,400,000	0.00 Client	Buy
12:36:48	R2040	On 01/08/2019			Bond Future	1	51,400,000	0.00 Member	Sell
12:36:48	R2040	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Sell
12:36:48	R2040	On 01/08/2019			Bond Future	1	3,100,000	0.00 Client	Buy
Total for R2040 Bond Future						7	218,000,000	0.00	
12:22:09	R2048	On 01/08/2019			Bond Future	1	15,300,000	0.00 Member	Sell
12:22:09	R2048	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Buy
12:38:47	R2048	On 01/08/2019			Bond Future	1	14,400,000	0.00 Client	Buy
12:38:47	R2048	On 01/08/2019			Bond Future	1	14,400,000	0.00 Member	Buy
12:38:47	R2048	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Sell
12:38:47	R2048	On 01/08/2019			Bond Future	1	14,400,000	0.00 Member	Sell
12:38:47	R2048	On 01/08/2019			Bond Future	1	900,000	0.00 Client	Buy
Total for R2048 Bond Future						7	61,200,000	0.00	
8:57:11	R207	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
8:57:11	R207	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
Total for R207 Bond Future						2	600,000	0.00	
9:28:33	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:28:33	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
9:33:18	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
9:33:18	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Sell
16:05:06	R209	On 01/08/2019			Bond Future	1	25,900,000	0.00 Member	Sell
16:05:06	R209	On 01/08/2019			Bond Future	1	7,800,000	0.00 Member	Buy
16:43:09	R209	On 01/08/2019			Bond Future	1	18,100,000	0.00 Member	Sell
16:43:09	R209	On 01/08/2019			Bond Future	1	18,100,000	0.00 Member	Buy
16:43:09	R209	On 01/08/2019			Bond Future	1	7,800,000	0.00 Client	Buy
16:43:09	R209	On 01/08/2019			Bond Future	1	7,800,000	0.00 Member	Sell
16:43:09	R209	On 01/08/2019			Bond Future	1	18,100,000	0.00 Client	Buy
Total for R209 Bond Future						11	107,600,000	0.00	
16:05:06	R214	On 01/08/2019			Bond Future	1	8,800,000	0.00 Member	Sell
16:05:06	R214	On 01/08/2019			Bond Future	1	2,600,000	0.00 Member	Buy
16:42:35	R214	On 01/08/2019			Bond Future	1	6,200,000	0.00 Member	Buy
16:42:35	R214	On 01/08/2019			Bond Future	1	2,600,000	0.00 Member	Sell
16:42:35	R214	On 01/08/2019			Bond Future	1	2,600,000	0.00 Client	Buy
16:42:35	R214	On 01/08/2019			Bond Future	1	6,200,000	0.00 Client	Buy
16:42:35	R214	On 01/08/2019			Bond Future	1	6,200,000	0.00 Member	Sell
Total for R214 Bond Future						7	35,200,000	0.00	
Grand Total for all Instruments						110	4,571,800,000	0.00	