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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/08/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:05	ALBI	On 07/11/2019		Index Future	1	70,000	0.00 Member	Sell
13:24:05	ALBI	On 07/11/2019		Index Future	1	70,000	0.00 Member	Buy
13:28:33	ALBI	On 07/11/2019		Index Future	1	70,000	0.00 Member	Buy
13:28:33	ALBI	On 07/11/2019		Index Future	1	70,000	0.00 Client	Sell
Total for ALBI Index Future					4	280,000	0.00	
13:11:12	I2038	On 07/11/2019		Bond Future	1	12,000,000	0.00 Member	Buy
13:11:12	I2038	On 07/11/2019		Bond Future	1	12,000,000	0.00 Member	Sell
13:21:28	I2038	On 07/11/2019		Bond Future	1	12,000,000	0.00 Member	Buy
13:21:28	I2038	On 07/11/2019		Bond Future	1	12,000,000	0.00 Client	Sell
Total for I2038 Bond Future					4	48,000,000	0.00	
10:13:35	R186	On 07/11/2019		Bond Future	1	151,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:13:35	R186	On 07/11/2019			Bond Future	1	9,700,000	0.00 Member	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	86,500,000	0.00 Member	Buy
10:18:03	R186	On 07/11/2019			Bond Future	1	86,500,000	0.00 Client	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	17,200,000	0.00 Client	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	8,800,000	0.00 Member	Buy
10:18:03	R186	On 07/11/2019			Bond Future	1	17,200,000	0.00 Member	Buy
10:18:03	R186	On 07/11/2019			Bond Future	1	13,700,000	0.00 Member	Buy
10:18:03	R186	On 07/11/2019			Bond Future	1	8,800,000	0.00 Client	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	17,200,000	0.00 Member	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	13,700,000	0.00 Member	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	11,900,000	0.00 Member	Buy
10:18:03	R186	On 07/11/2019			Bond Future	1	11,900,000	0.00 Member	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	8,800,000	0.00 Member	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	11,900,000	0.00 Client	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	86,500,000	0.00 Member	Sell
10:18:03	R186	On 07/11/2019			Bond Future	1	13,700,000	0.00 Client	Sell
10:18:04	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Client	Sell
10:18:04	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
10:18:04	R186	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Buy
10:18:04	R186	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Sell
10:18:04	R186	On 07/11/2019			Bond Future	1	2,300,000	0.00 Client	Sell
10:18:04	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Sell
10:18:04	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
10:18:04	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Buy
10:18:04	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Sell
10:18:04	R186	On 07/11/2019			Bond Future	1	9,700,000	0.00 Client	Sell
10:18:04	R186	On 07/11/2019			Bond Future	1	9,700,000	0.00 Member	Buy
10:47:54	R186	On 07/11/2019			Bond Future	1	8,900,000	0.00 Member	Buy
10:47:54	R186	On 07/11/2019			Bond Future	1	129,400,000	0.00 Member	Sell
11:04:10	R186	On 07/11/2019			Bond Future	1	11,200,000	0.00 Client	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	11,200,000	0.00 Member	Sell
11:04:10	R186	On 07/11/2019			Bond Future	1	12,000,000	0.00 Client	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	8,900,000	0.00 Client	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	12,000,000	0.00 Member	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	23,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:04:10	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
11:04:10	R186	On 07/11/2019			Bond Future	1	23,000,000	0.00 Member	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	11,200,000	0.00 Member	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	65,000,000	0.00 Member	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	8,900,000	0.00 Member	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	8,900,000	0.00 Member	Sell
11:04:10	R186	On 07/11/2019			Bond Future	1	12,000,000	0.00 Member	Sell
11:04:10	R186	On 07/11/2019			Bond Future	1	8,900,000	0.00 Client	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	23,000,000	0.00 Client	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	65,000,000	0.00 Member	Sell
11:04:10	R186	On 07/11/2019			Bond Future	1	65,000,000	0.00 Client	Buy
11:04:10	R186	On 07/11/2019			Bond Future	1	8,900,000	0.00 Member	Sell
11:46:21	R186	On 07/11/2019			Bond Future	1	35,200,000	0.00 Member	Buy
11:46:21	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	13,200,000	0.00 Member	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	4,500,000	0.00 Member	Buy
11:55:52	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Client	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Buy
11:55:52	R186	On 07/11/2019			Bond Future	1	2,500,000	0.00 Member	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	4,500,000	0.00 Member	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	6,200,000	0.00 Member	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	13,200,000	0.00 Member	Buy
11:55:52	R186	On 07/11/2019			Bond Future	1	13,200,000	0.00 Client	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Buy
11:55:52	R186	On 07/11/2019			Bond Future	1	4,500,000	0.00 Client	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Buy
11:55:52	R186	On 07/11/2019			Bond Future	1	6,200,000	0.00 Client	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	2,500,000	0.00 Member	Buy
11:55:52	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Client	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	900,000	0.00 Client	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	6,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	2,500,000	0.00 Client	Sell
11:55:52	R186	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Buy
15:30:44	R186	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Buy
15:30:44	R186	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
17:14:03	R186	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
17:14:03	R186	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R186 Bond Future						79	1,302,400,000	0.00	
10:47:54	R2023	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Buy
10:47:54	R2023	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Sell
11:05:26	R2023	On 07/11/2019			Bond Future	1	7,000,000	0.00 Member	Buy
11:05:26	R2023	On 07/11/2019			Bond Future	1	4,000,000	0.00 Client	Buy
11:05:26	R2023	On 07/11/2019			Bond Future	1	7,000,000	0.00 Member	Sell
11:05:26	R2023	On 07/11/2019			Bond Future	1	7,000,000	0.00 Client	Buy
11:05:26	R2023	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2023 Bond Future						7	44,000,000	0.00	
10:47:54	R2037	On 07/11/2019			Bond Future	1	74,000,000	0.00 Member	Buy
10:47:54	R2037	On 07/11/2019			Bond Future	1	105,300,000	0.00 Member	Sell
11:08:07	R2037	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:08:07	R2037	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
11:08:07	R2037	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:08:07	R2037	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
11:08:07	R2037	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:08:07	R2037	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:08:08	R2037	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
11:08:08	R2037	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
11:08:08	R2037	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	74,000,000	0.00 Client	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	9,400,000	0.00 Member	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:08:08	R2037	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Sell
11:08:08	R2037	On 07/11/2019			Bond Future	1	74,000,000	0.00 Member	Sell
11:08:08	R2037	On 07/11/2019			Bond Future	1	1,500,000	0.00 Client	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	9,400,000	0.00 Client	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	9,400,000	0.00 Member	Sell
11:08:08	R2037	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
11:08:08	R2037	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
11:08:08	R2037	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Sell
11:08:08	R2037	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Buy
Total for R2037 Bond Future						28	421,200,000	0.00	
14:00:56	R2040	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Buy
14:00:56	R2040	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Sell
17:12:53	R2040	On 07/11/2019			Bond Future	1	4,100,000	0.00 Client	Sell
17:12:53	R2040	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Buy
Total for R2040 Bond Future						4	16,400,000	0.00	
11:46:21	R2044	On 07/11/2019			Bond Future	1	20,700,000	0.00 Member	Sell
11:46:21	R2044	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	2,600,000	0.00 Member	Sell
11:56:50	R2044	On 07/11/2019			Bond Future	1	2,600,000	0.00 Client	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	4,600,000	0.00 Member	Sell
11:56:50	R2044	On 07/11/2019			Bond Future	1	4,600,000	0.00 Member	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Sell
11:56:50	R2044	On 07/11/2019			Bond Future	1	4,600,000	0.00 Client	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	1,700,000	0.00 Client	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	7,800,000	0.00 Client	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
11:56:50	R2044	On 07/11/2019			Bond Future	1	3,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:56:50	R2044	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Sell
11:56:50	R2044	On 07/11/2019			Bond Future	1	7,800,000	0.00 Member	Sell
11:56:50	R2044	On 07/11/2019			Bond Future	1	7,800,000	0.00 Member	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	2,600,000	0.00 Member	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Buy
11:56:50	R2044	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2044 Bond Future						19	82,800,000	0.00	
8:50:36	R209	On 07/11/2019			Bond Future	1	5,100,000	0.00 Member	Buy
8:50:36	R209	On 07/11/2019			Bond Future	1	5,100,000	0.00 Client	Sell
10:47:54	R209	On 07/11/2019			Bond Future	1	15,100,000	0.00 Member	Buy
10:47:54	R209	On 07/11/2019			Bond Future	1	21,100,000	0.00 Member	Sell
11:06:25	R209	On 07/11/2019			Bond Future	1	15,100,000	0.00 Client	Buy
11:06:25	R209	On 07/11/2019			Bond Future	1	6,000,000	0.00 Member	Buy
11:06:25	R209	On 07/11/2019			Bond Future	1	6,000,000	0.00 Client	Buy
11:06:25	R209	On 07/11/2019			Bond Future	1	6,000,000	0.00 Member	Sell
11:06:25	R209	On 07/11/2019			Bond Future	1	15,100,000	0.00 Member	Sell
16:53:25	R209	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:53:25	R209	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:05:24	R209	On 07/11/2019			Bond Future	1	34,900,000	0.00 Member	Buy
17:05:24	R209	On 07/11/2019			Bond Future	1	34,900,000	0.00 Client	Sell
17:24:15	R209	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:24:15	R209	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R209 Bond Future						15	168,400,000	0.00	
Grand Total for all Instruments						160	2,083,480,000	0.00	