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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/08/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:02:16	ALBI	On 07/11/2019		Index Future	1	20,000	0.00 Member	Sell
17:02:16	ALBI	On 07/11/2019		Index Future	1	20,000	0.00 Member	Buy
17:24:49	ALBI	On 07/11/2019		Index Future	1	20,000	0.00 Member	Buy
17:24:49	ALBI	On 07/11/2019		Index Future	1	10,000	0.00 Member	Sell
17:57:15	ALBI	On 07/11/2019		Index Future	1	10,000	0.00 Member	Sell
17:57:15	ALBI	On 07/11/2019		Index Future	1	10,000	0.00 Client	Sell
17:57:15	ALBI	On 07/11/2019		Index Future	1	10,000	0.00 Client	Sell
17:57:15	ALBI	On 07/11/2019		Index Future	1	10,000	0.00 Member	Buy
17:57:15	ALBI	On 07/11/2019		Index Future	1	10,000	0.00 Member	Buy
Total for ALBI Index Future					9	120,000	0.00	
16:02:53	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Buy
16:02:53	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						2	20,000	0.00	
9:30:29	I2050	On 07/11/2019			Bond Future	1	10,600,000	0.00 Member	Sell
9:30:29	I2050	On 07/11/2019			Bond Future	1	10,600,000	0.00 Client	Buy
Total for I2050 Bond Future						2	21,200,000	0.00	
16:54:05	IGOV	On 07/11/2019			Index Future	1	20,000	0.00 Member	Buy
16:54:05	IGOV	On 07/11/2019			Index Future	1	20,000	0.00 Member	Sell
17:24:32	IGOV	On 07/11/2019			Index Future	1	20,000	0.00 Member	Buy
17:24:32	IGOV	On 07/11/2019			Index Future	1	10,000	0.00 Member	Sell
17:56:41	IGOV	On 07/11/2019			Index Future	1	10,000	0.00 Member	Sell
17:56:41	IGOV	On 07/11/2019			Index Future	1	10,000	0.00 Client	Sell
17:56:41	IGOV	On 07/11/2019			Index Future	1	10,000	0.00 Member	Buy
17:56:41	IGOV	On 07/11/2019			Index Future	1	10,000	0.00 Member	Buy
17:56:41	IGOV	On 07/11/2019			Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future						9	120,000	0.00	
9:53:24	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
9:55:06	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Buy
9:56:06	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
9:56:06	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client	Buy
15:16:03	R186	On 07/11/2019			Bond Future	1	25,300,000	0.00 Member	Sell
15:16:03	R186	On 07/11/2019			Bond Future	1	40,000,000	0.00 Member	Buy
15:17:49	R186	On 07/11/2019	8.23	Call	Bond Future	1	7,100,000	0.00 Member	Sell
15:17:49	R186	On 07/11/2019	8.73	Put	Bond Future	1	7,100,000	0.00 Member	Sell
15:17:49	R186	On 07/11/2019	8.73	Put	Bond Future	1	7,100,000	0.00 Member	Buy
15:17:49	R186	On 07/11/2019	8.23	Call	Bond Future	1	7,100,000	0.00 Member	Buy
15:27:28	R186	On 07/11/2019	8.23	Call	Bond Future	1	7,100,000	0.00 Member	Buy
15:27:28	R186	On 07/11/2019	8.23	Call	Bond Future	1	7,100,000	0.00 Member	Sell
15:27:49	R186	On 07/11/2019	8.73	Put	Bond Future	1	7,100,000	0.00 Member	Buy
15:27:49	R186	On 07/11/2019	8.73	Put	Bond Future	1	7,100,000	0.00 Member	Sell
16:01:51	R186	On 07/11/2019	8.23	Call	Bond Future	1	7,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:51	R186	On 07/11/2019	8.23	Call	Bond Future	1	7,100,000	0.00 Client	Sell
16:02:13	R186	On 07/11/2019	8.73	Put	Bond Future	1	7,100,000	0.00 Client	Sell
16:02:13	R186	On 07/11/2019	8.73	Put	Bond Future	1	7,100,000	0.00 Member	Buy
16:10:01	R186	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
16:10:01	R186	On 07/11/2019			Bond Future	1	371,400,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	9,700,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	74,300,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	65,800,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	65,800,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	34,600,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	16,000,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	74,300,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,800,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	8,300,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	4,600,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,500,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	2,900,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	3,200,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	5,100,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	3,200,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	3,200,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,500,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	28,300,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	34,600,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	34,600,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	56,600,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	5,900,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,800,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	28,300,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	16,000,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	15,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	15,400,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	65,800,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	56,600,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	5,100,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	4,600,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	9,700,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	9,700,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	8,300,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	5,900,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	2,800,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	5,900,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	56,600,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	5,100,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,300,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	3,200,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	16,000,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	15,400,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	3,200,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	4,600,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	8,300,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	28,300,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	74,300,000	0.00 Client	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,500,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	3,200,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,900,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	2,900,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:53	R186	On 07/11/2019			Bond Future	1	2,800,000	0.00 Member	Buy
17:06:53	R186	On 07/11/2019			Bond Future	1	2,800,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,400,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,200,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Sell
17:06:54	R186	On 07/11/2019			Bond Future	1	1,700,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Client	Buy
17:06:54	R186	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Buy
17:08:47	R186	On 07/11/2019			Bond Future	1	6,200,000	0.00 Client	Sell
17:08:47	R186	On 07/11/2019			Bond Future	1	6,200,000	0.00 Member	Sell
17:08:47	R186	On 07/11/2019			Bond Future	1	6,200,000	0.00 Member	Buy
17:08:47	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Sell
17:08:47	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
17:08:47	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Buy
17:08:47	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Buy
17:08:47	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client	Sell
17:08:47	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Client	Sell
17:08:48	R186	On 07/11/2019			Bond Future	1	1,900,000	0.00 Client	Sell
17:08:48	R186	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
17:08:48	R186	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Buy
17:08:48	R186	On 07/11/2019			Bond Future	1	25,300,000	0.00 Client	Sell
17:08:48	R186	On 07/11/2019			Bond Future	1	25,300,000	0.00 Member	Buy
Total for R186 Bond Future						156	1,750,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:44	R2035	On 07/11/2019			Bond Future	1	115,700,000	0.00 Member	Buy
11:55:44	R2035	On 07/11/2019			Bond Future	1	16,000,000	0.00 Member	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	17,300,000	0.00 Member	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	11,500,000	0.00 Member	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	17,700,000	0.00 Member	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	23,900,000	0.00 Client	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	16,000,000	0.00 Client	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	17,300,000	0.00 Client	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	29,300,000	0.00 Client	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	17,300,000	0.00 Member	Buy
13:30:37	R2035	On 07/11/2019			Bond Future	1	17,700,000	0.00 Client	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	29,300,000	0.00 Member	Buy
13:30:37	R2035	On 07/11/2019			Bond Future	1	29,300,000	0.00 Member	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	23,900,000	0.00 Member	Buy
13:30:37	R2035	On 07/11/2019			Bond Future	1	23,900,000	0.00 Member	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	11,500,000	0.00 Client	Sell
13:30:37	R2035	On 07/11/2019			Bond Future	1	16,000,000	0.00 Member	Buy
13:30:37	R2035	On 07/11/2019			Bond Future	1	11,500,000	0.00 Member	Buy
13:30:37	R2035	On 07/11/2019			Bond Future	1	17,700,000	0.00 Member	Buy
Total for R2035 Bond Future						19	462,800,000	0.00	
15:46:59	R2040	On 07/11/2019			Bond Future	1	4,800,000	0.00 Member	Buy
15:46:59	R2040	On 07/11/2019			Bond Future	1	4,800,000	0.00 Member	Sell
17:09:57	R2040	On 07/11/2019			Bond Future	1	4,800,000	0.00 Client	Buy
17:09:57	R2040	On 07/11/2019			Bond Future	1	4,800,000	0.00 Member	Sell
Total for R2040 Bond Future						4	19,200,000	0.00	
16:30:05	R214	On 07/11/2019			Bond Future	1	9,600,000	0.00 Client	Sell
16:30:05	R214	On 07/11/2019			Bond Future	1	9,600,000	0.00 Client	Buy
Total for R214 Bond Future						2	19,200,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					203	2,273,460,000		0.00
