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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/04/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:05:33	ALBI	On 01/08/2019		Index Future	1	360,000	0.00 Member	Sell
12:05:33	ALBI	On 01/08/2019		Index Future	1	120,000	0.00 Member	Buy
12:12:57	ALBI	On 01/08/2019		Index Future	1	120,000	0.00 Member	Sell
12:12:57	ALBI	On 01/08/2019		Index Future	1	240,000	0.00 Member	Buy
12:12:57	ALBI	On 01/08/2019		Index Future	1	120,000	0.00 Client	Buy
12:12:57	ALBI	On 01/08/2019		Index Future	1	240,000	0.00 Member	Sell
12:12:57	ALBI	On 01/08/2019		Index Future	1	240,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>7</b>	<b>1,440,000</b>	<b>0.00</b>	
12:21:35	R202	On 02/05/2019		Bond Future	1	1,100,000	0.00 Member	Sell
12:21:35	R202	On 02/05/2019		Bond Future	1	1,100,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>					<b>2</b>	<b>2,200,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:37:12	R2023	On 02/05/2019			Bond Future	1	101,800,000	0.00 Member	Sell
12:37:12	R2023	On 02/05/2019			Bond Future	1	3,600,000	0.00 Member	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	94,300,000	0.00 Member	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Sell
12:46:00	R2023	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	100,000	0.00 Client	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
12:46:00	R2023	On 02/05/2019			Bond Future	1	900,000	0.00 Client	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Sell
12:46:00	R2023	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	1,600,000	0.00 Client	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	94,300,000	0.00 Member	Sell
12:46:00	R2023	On 02/05/2019			Bond Future	1	94,300,000	0.00 Client	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Sell
12:46:00	R2023	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Buy
12:46:00	R2023	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
12:46:00	R2023	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
13:56:51	R2023	On 02/05/2019			Bond Future	1	615,600,000	0.00 Member	Sell
13:56:51	R2023	On 02/05/2019			Bond Future	1	615,100,000	0.00 Member	Buy
14:03:18	R2023	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
14:03:18	R2023	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Buy
14:03:18	R2023	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>25</b>	<b>1,632,200,000</b>	<b>0.00</b>	
12:20:26	R2030	On 02/05/2019			Bond Future	1	257,600,000	0.00 Member	Buy
12:20:26	R2030	On 02/05/2019			Bond Future	1	86,500,000	0.00 Member	Sell
12:24:02	R2030	On 02/05/2019			Bond Future	1	171,100,000	0.00 Client	Sell
12:24:02	R2030	On 02/05/2019			Bond Future	1	171,100,000	0.00 Member	Sell
12:24:02	R2030	On 02/05/2019			Bond Future	1	86,500,000	0.00 Client	Sell
12:24:02	R2030	On 02/05/2019			Bond Future	1	171,100,000	0.00 Member	Buy
12:24:02	R2030	On 02/05/2019			Bond Future	1	86,500,000	0.00 Member	Buy
14:52:40	R2030	On 01/08/2019	9.27	Call	Bond Future	1	480,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:40	R2030	On 01/08/2019	8.77	Call	Bond Future	1	480,000,000	0.00 Member	Sell
14:52:40	R2030	On 01/08/2019	9.27	Call	Bond Future	1	52,800,000	0.00 Member	Sell
14:52:40	R2030	On 01/08/2019	8.77	Call	Bond Future	1	52,800,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	81,900,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	81,200,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	32,800,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	81,900,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	4,500,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	26,500,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	32,000,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	81,200,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	62,500,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	57,200,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	26,500,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	4,500,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	2,900,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	45,700,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	32,800,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	32,800,000	0.00 Member	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	62,500,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	57,200,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	4,500,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	62,500,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	57,200,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	45,700,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	81,200,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	32,000,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	2,900,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	81,900,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	26,500,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	2,900,000	0.00 Member	Buy
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	45,700,000	0.00 Client	Sell
15:38:04	R2030	On 01/08/2019	9.27	Call	Bond Future	1	32,000,000	0.00 Member	Buy
15:38:14	R2030	On 01/08/2019	8.77	Call	Bond Future	1	81,900,000	0.00 Client	Buy
15:38:14	R2030	On 01/08/2019	8.77	Call	Bond Future	1	81,200,000	0.00 Member	Buy
15:38:14	R2030	On 01/08/2019	8.77	Call	Bond Future	1	81,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:38:14	R2030	On 01/08/2019	8.77	Call	Bond Future	1	81,900,000	0.00 Member	Sell
15:38:14	R2030	On 01/08/2019	8.77	Call	Bond Future	1	81,200,000	0.00 Member	Sell
15:38:14	R2030	On 01/08/2019	8.77	Call	Bond Future	1	81,200,000	0.00 Client	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	26,500,000	0.00 Client	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	62,500,000	0.00 Member	Sell
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	4,500,000	0.00 Member	Sell
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	45,700,000	0.00 Client	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	62,500,000	0.00 Client	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	57,200,000	0.00 Client	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	32,800,000	0.00 Client	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	2,900,000	0.00 Client	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	2,900,000	0.00 Member	Sell
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	2,900,000	0.00 Member	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	4,500,000	0.00 Client	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	26,500,000	0.00 Member	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	4,500,000	0.00 Member	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	62,500,000	0.00 Member	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	26,500,000	0.00 Member	Sell
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	32,000,000	0.00 Client	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	32,800,000	0.00 Member	Sell
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	57,200,000	0.00 Member	Sell
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	45,700,000	0.00 Member	Sell
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	57,200,000	0.00 Member	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	45,700,000	0.00 Member	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	32,800,000	0.00 Member	Buy
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	32,000,000	0.00 Member	Sell
15:38:15	R2030	On 01/08/2019	8.77	Call	Bond Future	1	32,000,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>71</b>	<b>4,659,200,000</b>	<b>0.00</b>	
17:08:35	R209	On 02/05/2019			Bond Future	1	7,000,000	0.00 Member	Buy
17:08:35	R209	On 02/05/2019			Bond Future	1	5,400,000	0.00 Member	Sell
17:18:00	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
17:18:00	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Sell
17:18:00	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
17:18:01	R209	On 02/05/2019			Bond Future	1	5,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:18:01	R209	On 02/05/2019			Bond Future	1	5,400,000	0.00 Member	Buy
17:18:01	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
17:18:01	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
17:18:01	R209	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
17:18:01	R209	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Sell
17:18:01	R209	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
17:18:01	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>13</b>	<b>28,000,000</b>	<b>0.00</b>	
12:21:35	R213	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
12:21:35	R213	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
12:25:23	R213	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Sell
12:25:23	R213	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
12:25:23	R213	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Buy
12:25:23	R213	On 02/05/2019			Bond Future	1	1,100,000	0.00 Client	Sell
12:25:23	R213	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>7</b>	<b>6,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>125</b>	<b>6,329,840,000</b>	<b>0.00</b>	