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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:33:42	I2038	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Buy
10:33:42	I2038	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Sell
13:49:23	I2038	On 07/02/2019		Bond Future	1	2,000,000	0.00 Client	Buy
13:49:23	I2038	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Sell
Total for I2038 Bond Future					4	8,000,000	0.00	
10:33:42	I2050	On 07/02/2019		Bond Future	1	2,700,000	0.00 Member	Buy
10:33:42	I2050	On 07/02/2019		Bond Future	1	2,700,000	0.00 Member	Sell
13:49:07	I2050	On 07/02/2019		Bond Future	1	2,700,000	0.00 Client	Buy
13:49:07	I2050	On 07/02/2019		Bond Future	1	2,700,000	0.00 Member	Sell
Total for I2050 Bond Future					4	10,800,000	0.00	
9:43:25	JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	1	1,500,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:43:25	JIBAR FUTURE	On 19/12/2018			Jibar Tradeable Future	1	1,500,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						2	3,000,000,000	0.00	
9:03:51	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Buy
9:03:51	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
9:04:49	R186	On 07/02/2019			Bond Future	1	27,500,000	0.00 Member	Sell
9:04:49	R186	On 07/02/2019			Bond Future	1	27,500,000	0.00 Member	Buy
9:54:36	R186	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Buy
9:54:36	R186	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Sell
16:19:14	R186	On 07/02/2019			Bond Future	1	625,000,000	0.00 Member	Sell
16:19:14	R186	On 07/02/2019			Bond Future	1	625,000,000	0.00 Member	Buy
16:54:44	R186	On 07/02/2019			Bond Future	1	625,000,000	0.00 Member	Buy
16:54:44	R186	On 07/02/2019			Bond Future	1	625,000,000	0.00 Member	Buy
16:54:44	R186	On 07/02/2019			Bond Future	1	625,000,000	0.00 Member	Sell
16:54:44	R186	On 07/02/2019			Bond Future	1	625,000,000	0.00 Member	Sell
16:59:23	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Client	Buy
16:59:23	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
17:02:27	R186	On 07/02/2019			Bond Future	1	27,500,000	0.00 Member	Buy
17:02:27	R186	On 07/02/2019			Bond Future	1	27,500,000	0.00 Client	Sell
17:04:53	R186	On 07/02/2019			Bond Future	1	625,000,000	0.00 Member	Buy
17:04:53	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
17:22:02	R186	On 07/02/2019			Bond Future	1	7,000,000	0.00 Member	Sell
17:24:31	R186	On 07/02/2019			Bond Future	1	2,400,000	0.00 Client	Buy
17:24:31	R186	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Sell
17:25:25	R186	On 07/02/2019			Bond Future	1	279,000,000	0.00 Client	Sell
17:25:25	R186	On 07/02/2019			Bond Future	1	279,000,000	0.00 Member	Buy
17:25:25	R186	On 07/02/2019			Bond Future	1	21,200,000	0.00 Member	Buy
17:25:25	R186	On 07/02/2019			Bond Future	1	8,800,000	0.00 Member	Buy
17:25:25	R186	On 07/02/2019			Bond Future	1	8,800,000	0.00 Member	Sell
17:25:25	R186	On 07/02/2019			Bond Future	1	279,000,000	0.00 Member	Sell
17:25:25	R186	On 07/02/2019			Bond Future	1	8,800,000	0.00 Client	Sell
17:25:25	R186	On 07/02/2019			Bond Future	1	21,200,000	0.00 Client	Sell
17:25:25	R186	On 07/02/2019			Bond Future	1	21,200,000	0.00 Member	Sell
17:25:26	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Sell
17:25:26	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	8,500,000	0.00 Member	Buy
17:30:49	R186	On 07/02/2019			Bond Future	1	8,500,000	0.00 Member	Buy
17:30:49	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Buy
17:30:49	R186	On 07/02/2019			Bond Future	1	7,000,000	0.00 Client	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	7,000,000	0.00 Member	Buy
17:30:49	R186	On 07/02/2019			Bond Future	1	14,500,000	0.00 Member	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	265,000,000	0.00 Client	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	8,500,000	0.00 Member	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	8,500,000	0.00 Member	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	8,500,000	0.00 Client	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	8,500,000	0.00 Client	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Client	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	14,500,000	0.00 Client	Sell
17:30:49	R186	On 07/02/2019			Bond Future	1	14,500,000	0.00 Member	Buy
17:30:49	R186	On 07/02/2019			Bond Future	1	265,000,000	0.00 Member	Buy
17:30:49	R186	On 07/02/2019			Bond Future	1	265,000,000	0.00 Member	Sell
Total for R186 Bond Future						49	6,376,800,000	0.00	
10:28:24	R2032	On 07/02/2019			Bond Future	1	16,900,000	0.00 Member	Buy
10:28:24	R2032	On 07/02/2019			Bond Future	1	16,900,000	0.00 Member	Sell
10:35:18	R2032	On 07/02/2019			Bond Future	1	16,900,000	0.00 Member	Buy
10:35:18	R2032	On 07/02/2019			Bond Future	1	16,900,000	0.00 Client	Sell
Total for R2032 Bond Future						4	67,600,000	0.00	
15:17:07	R2044	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
15:17:07	R2044	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
17:00:06	R2044	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
17:00:06	R2044	On 07/02/2019			Bond Future	1	15,000,000	0.00 Member	Buy
17:03:10	R2044	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
17:03:10	R2044	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	7,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	7,200,000	0.00 Member	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	3,400,000	0.00 Member	Buy
17:09:51	R2044	On 07/02/2019			Bond Future	1	3,400,000	0.00 Member	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:09:51	R2044	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
17:09:51	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:09:51	R2044	On 07/02/2019			Bond Future	1	7,200,000	0.00 Member	Buy
17:09:51	R2044	On 07/02/2019			Bond Future	1	3,400,000	0.00 Client	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
17:09:51	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:09:51	R2044	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
Total for R2044 Bond Future						23	61,600,000	0.00	
Grand Total for all Instruments						86	9,524,800,000	0.00	