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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:10	I2038	On 07/02/2019		Bond Future	1	2,100,000	0.00 Member	Buy
10:46:10	I2038	On 07/02/2019		Bond Future	1	2,100,000	0.00 Member	Sell
12:37:56	I2038	On 07/02/2019		Bond Future	1	2,100,000	0.00 Client	Buy
12:37:56	I2038	On 07/02/2019		Bond Future	1	2,100,000	0.00 Member	Sell
Total for I2038 Bond Future					4	8,400,000	0.00	
11:57:50	I2046	On 07/02/2019		Bond Future	1	39,300,000	0.00 Member	Sell
11:57:50	I2046	On 07/02/2019		Bond Future	1	39,300,000	0.00 Member	Buy
12:02:43	I2046	On 07/02/2019		Bond Future	1	39,300,000	0.00 Member	Sell
12:02:43	I2046	On 07/02/2019		Bond Future	1	39,300,000	0.00 Client	Buy
Total for I2046 Bond Future					4	157,200,000	0.00	
14:33:45	R186	On 07/02/2019		Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:33:45	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:06:15	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
16:06:15	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:29:03	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
16:29:03	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
17:17:53	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
17:17:53	R186	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R186 Bond Future						8	24,000,000	0.00	
16:06:15	R2023	On 07/02/2019			Bond Future	1	734,000,000	0.00 Member	Sell
16:06:15	R2023	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
16:06:15	R2023	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
16:06:15	R2023	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	350,000,000	0.00 Member	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	80,000,000	0.00 Client	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	40,000,000	0.00 Client	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	40,000,000	0.00 Member	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	60,000,000	0.00 Member	Sell
16:19:28	R2023	On 07/02/2019			Bond Future	1	350,000,000	0.00 Client	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	80,000,000	0.00 Member	Sell
16:19:28	R2023	On 07/02/2019			Bond Future	1	60,000,000	0.00 Client	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Sell
16:19:28	R2023	On 07/02/2019			Bond Future	1	200,000,000	0.00 Client	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	4,000,000	0.00 Client	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	40,000,000	0.00 Member	Sell
16:19:28	R2023	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Sell
16:19:28	R2023	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	80,000,000	0.00 Member	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	60,000,000	0.00 Member	Buy
16:19:28	R2023	On 07/02/2019			Bond Future	1	350,000,000	0.00 Member	Sell
16:21:31	R2023	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
16:21:31	R2023	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						23	2,976,000,000	0.00	
9:53:27	R2035	On 07/02/2019			Bond Future	1	9,600,000	0.00 Member	Buy
9:53:27	R2035	On 07/02/2019			Bond Future	1	9,600,000	0.00 Member	Sell
12:39:15	R2035	On 07/02/2019			Bond Future	1	9,600,000	0.00 Client	Buy
12:39:15	R2035	On 07/02/2019			Bond Future	1	9,600,000	0.00 Member	Sell
Total for R2035 Bond Future						4	38,400,000	0.00	
9:53:27	R2044	On 07/02/2019			Bond Future	1	8,200,000	0.00 Member	Buy
9:53:27	R2044	On 07/02/2019			Bond Future	1	31,300,000	0.00 Member	Sell
12:39:04	R2044	On 07/02/2019			Bond Future	1	8,200,000	0.00 Member	Sell
12:39:04	R2044	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
12:39:04	R2044	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Buy
12:39:04	R2044	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Sell
12:39:04	R2044	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Buy
12:39:04	R2044	On 07/02/2019			Bond Future	1	16,700,000	0.00 Member	Buy
12:39:04	R2044	On 07/02/2019			Bond Future	1	16,700,000	0.00 Client	Buy
12:39:04	R2044	On 07/02/2019			Bond Future	1	4,600,000	0.00 Client	Buy
12:39:04	R2044	On 07/02/2019			Bond Future	1	8,200,000	0.00 Client	Buy
12:39:04	R2044	On 07/02/2019			Bond Future	1	16,700,000	0.00 Member	Sell
12:39:04	R2044	On 07/02/2019			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R2044 Bond Future						13	125,200,000	0.00	
14:33:45	R2048	On 07/02/2019			Bond Future	1	247,800,000	0.00 Member	Buy
14:33:45	R2048	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Sell
16:06:15	R2048	On 07/02/2019			Bond Future	1	47,000,000	0.00 Member	Buy
16:06:15	R2048	On 07/02/2019			Bond Future	1	3,400,000	0.00 Member	Sell
16:06:15	R2048	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Sell
16:06:15	R2048	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Buy
16:23:43	R2048	On 07/02/2019			Bond Future	1	41,000,000	0.00 Member	Buy
16:23:43	R2048	On 07/02/2019			Bond Future	1	41,000,000	0.00 Client	Sell
16:23:43	R2048	On 07/02/2019			Bond Future	1	6,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:23:43	R2048	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Buy
16:23:43	R2048	On 07/02/2019			Bond Future	1	41,000,000	0.00 Member	Sell
16:25:57	R2048	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
16:25:57	R2048	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Sell
16:25:57	R2048	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Buy
16:25:57	R2048	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
16:25:57	R2048	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Buy
17:19:43	R2048	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	73,400,000	0.00 Member	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	145,000,000	0.00 Member	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	12,400,000	0.00 Member	Buy
17:19:43	R2048	On 07/02/2019			Bond Future	1	9,000,000	0.00 Member	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	12,400,000	0.00 Client	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	4,600,000	0.00 Client	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	2,700,000	0.00 Client	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Buy
17:19:43	R2048	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	73,400,000	0.00 Client	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	9,000,000	0.00 Client	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	145,000,000	0.00 Client	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	145,000,000	0.00 Member	Buy
17:19:43	R2048	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Sell
17:19:43	R2048	On 07/02/2019			Bond Future	1	73,400,000	0.00 Member	Buy
17:19:43	R2048	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Buy
17:19:43	R2048	On 07/02/2019			Bond Future	1	9,000,000	0.00 Member	Buy
17:19:43	R2048	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Buy
Total for R2048 Bond Future						36	1,192,800,000	0.00	
9:48:15	R207	On 07/02/2019			Bond Future	1	88,200,000	0.00 Member	Buy
9:48:15	R207	On 07/02/2019			Bond Future	1	160,200,000	0.00 Member	Sell
11:56:59	R207	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Sell
11:56:59	R207	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	5,200,000	0.00 Client	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	10,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:40:33	R207	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	9,700,000	0.00 Member	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	88,200,000	0.00 Member	Sell
12:40:33	R207	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Sell
12:40:33	R207	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
12:40:33	R207	On 07/02/2019			Bond Future	1	43,600,000	0.00 Client	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	9,700,000	0.00 Member	Sell
12:40:33	R207	On 07/02/2019			Bond Future	1	43,600,000	0.00 Member	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	10,500,000	0.00 Client	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	10,500,000	0.00 Member	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	88,200,000	0.00 Client	Buy
12:40:33	R207	On 07/02/2019			Bond Future	1	43,600,000	0.00 Member	Sell
12:40:33	R207	On 07/02/2019			Bond Future	1	9,700,000	0.00 Client	Buy
14:17:37	R207	On 07/02/2019			Bond Future	1	13,600,000	0.00 Client	Sell
14:17:37	R207	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Buy
Total for R207 Bond Future						23	695,200,000	0.00	
12:30:12	R208	On 07/02/2019			Bond Future	1	4,400,000	0.00 Member	Buy
12:30:12	R208	On 07/02/2019			Bond Future	1	8,500,000	0.00 Member	Sell
12:42:14	R208	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
12:42:14	R208	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Buy
12:42:14	R208	On 07/02/2019			Bond Future	1	1,500,000	0.00 Client	Buy
12:42:14	R208	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Sell
12:42:14	R208	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Buy
12:42:14	R208	On 07/02/2019			Bond Future	1	4,400,000	0.00 Client	Buy
12:42:14	R208	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Sell
12:42:14	R208	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Buy
12:42:14	R208	On 07/02/2019			Bond Future	1	4,400,000	0.00 Member	Sell
12:42:14	R208	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Buy
12:42:14	R208	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
16:06:15	R208	On 07/02/2019			Bond Future	1	1,401,200,000	0.00 Member	Buy
16:06:15	R208	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Sell
16:06:15	R208	On 07/02/2019			Bond Future	1	11,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:06:15	R208	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Buy
16:14:20	R208	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	677,400,000	0.00 Client	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	80,800,000	0.00 Client	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	154,000,000	0.00 Member	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	102,500,000	0.00 Member	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	80,800,000	0.00 Member	Buy
16:14:20	R208	On 07/02/2019			Bond Future	1	102,500,000	0.00 Member	Buy
16:14:20	R208	On 07/02/2019			Bond Future	1	11,300,000	0.00 Client	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Buy
16:14:20	R208	On 07/02/2019			Bond Future	1	11,300,000	0.00 Member	Buy
16:14:20	R208	On 07/02/2019			Bond Future	1	356,100,000	0.00 Client	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	80,800,000	0.00 Member	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	677,400,000	0.00 Member	Buy
16:14:20	R208	On 07/02/2019			Bond Future	1	677,400,000	0.00 Member	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	356,100,000	0.00 Member	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	154,000,000	0.00 Member	Buy
16:14:20	R208	On 07/02/2019			Bond Future	1	154,000,000	0.00 Client	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	19,100,000	0.00 Client	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	102,500,000	0.00 Client	Sell
16:14:20	R208	On 07/02/2019			Bond Future	1	356,100,000	0.00 Member	Buy
16:16:26	R208	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Sell
16:16:26	R208	On 07/02/2019			Bond Future	1	9,800,000	0.00 Client	Buy
Total for R208 Bond Future						39	5,678,000,000	0.00	
12:30:12	R213	On 07/02/2019			Bond Future	1	7,300,000	0.00 Member	Buy
12:30:12	R213	On 07/02/2019			Bond Future	1	7,300,000	0.00 Member	Sell
12:55:55	R213	On 07/02/2019			Bond Future	1	7,300,000	0.00 Member	Sell
12:55:55	R213	On 07/02/2019			Bond Future	1	7,300,000	0.00 Client	Buy
Total for R213 Bond Future						4	29,200,000	0.00	
Grand Total for all Instruments						158	10,924,400,000	0.00	