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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:04:13	R186	On 07/02/2019		Bond Future	1	4,000,000	0.00 Member	Buy
11:04:13	R186	On 07/02/2019		Bond Future	1	4,000,000	0.00 Member	Sell
11:19:04	R186	On 07/02/2019		Bond Future	1	4,000,000	0.00 Member	Buy
11:19:04	R186	On 07/02/2019		Bond Future	1	4,000,000	0.00 Client	Sell
12:06:25	R186	On 07/02/2019		Bond Future	1	1,400,000	0.00 Member	Sell
12:06:25	R186	On 07/02/2019		Bond Future	1	1,400,000	0.00 Member	Buy
12:21:16	R186	On 07/02/2019		Bond Future	1	1,400,000	0.00 Member	Buy
12:21:16	R186	On 07/02/2019		Bond Future	1	1,400,000	0.00 Client	Sell
Total for R186 Bond Future					8	21,600,000	0.00	
15:11:24	R2030	On 07/02/2019		Bond Future	1	4,400,000	0.00 Member	Sell
15:11:24	R2030	On 07/02/2019		Bond Future	1	4,400,000	0.00 Member	Buy
16:16:48	R2030	On 07/02/2019		Bond Future	1	4,400,000	0.00 Client	Buy
16:16:48	R2030	On 07/02/2019		Bond Future	1	4,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	17,600,000	0.00	
8:51:23	R2032	On 07/02/2019			Bond Future	1	77,300,000	0.00 Member	Sell
8:51:23	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Buy
15:11:24	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Sell
15:11:24	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Buy
16:16:19	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Sell
16:16:19	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Client	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	7,700,000	0.00 Client	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	7,700,000	0.00 Member	Sell
16:23:49	R2032	On 07/02/2019			Bond Future	1	7,700,000	0.00 Member	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	49,800,000	0.00 Member	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Sell
16:23:49	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Client	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	2,900,000	0.00 Member	Sell
16:23:49	R2032	On 07/02/2019			Bond Future	1	4,400,000	0.00 Member	Sell
16:23:49	R2032	On 07/02/2019			Bond Future	1	4,400,000	0.00 Member	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	49,800,000	0.00 Client	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	10,800,000	0.00 Member	Sell
16:23:49	R2032	On 07/02/2019			Bond Future	1	4,400,000	0.00 Client	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	10,800,000	0.00 Client	Buy
16:23:49	R2032	On 07/02/2019			Bond Future	1	49,800,000	0.00 Member	Sell
16:23:49	R2032	On 07/02/2019			Bond Future	1	10,800,000	0.00 Member	Buy
Total for R2032 Bond Future						23	320,800,000	0.00	
12:29:59	R2048	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
12:29:59	R2048	On 07/02/2019			Bond Future	1	74,600,000	0.00 Member	Buy
12:29:59	R2048	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
12:29:59	R2048	On 07/02/2019			Bond Future	1	25,800,000	0.00 Member	Sell
12:50:25	R2048	On 07/02/2019			Bond Future	1	48,800,000	0.00 Member	Sell
12:50:25	R2048	On 07/02/2019			Bond Future	1	25,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:50:25	R2048	On 07/02/2019			Bond Future	1	48,800,000	0.00 Member	Buy
12:50:25	R2048	On 07/02/2019			Bond Future	1	48,800,000	0.00 Client	Sell
12:50:25	R2048	On 07/02/2019			Bond Future	1	25,800,000	0.00 Client	Sell
12:51:31	R2048	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
12:51:31	R2048	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2048 Bond Future						11	302,400,000	0.00	
16:16:49	R207	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Buy
16:16:49	R207	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Sell
16:21:56	R207	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Sell
16:21:56	R207	On 07/02/2019			Bond Future	1	13,600,000	0.00 Client	Buy
Total for R207 Bond Future						4	54,400,000	0.00	
12:29:59	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
12:29:59	R209	On 07/02/2019			Bond Future	1	101,500,000	0.00 Member	Sell
12:50:31	R209	On 07/02/2019			Bond Future	1	66,200,000	0.00 Member	Sell
12:50:31	R209	On 07/02/2019			Bond Future	1	66,200,000	0.00 Client	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	66,200,000	0.00 Member	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	13,100,000	0.00 Member	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	10,600,000	0.00 Member	Sell
12:50:31	R209	On 07/02/2019			Bond Future	1	10,600,000	0.00 Client	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	10,600,000	0.00 Member	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	7,000,000	0.00 Member	Sell
12:50:31	R209	On 07/02/2019			Bond Future	1	13,100,000	0.00 Client	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
12:50:31	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	7,000,000	0.00 Client	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	13,100,000	0.00 Member	Sell
12:50:31	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
12:50:31	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Client	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	1,500,000	0.00 Client	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	7,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:50:31	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Buy
12:50:31	R209	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Sell
16:31:37	R209	On 07/02/2019			Bond Future	1	177,900,000	0.00 Member	Buy
16:31:37	R209	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Sell
16:42:08	R209	On 07/02/2019			Bond Future	1	41,300,000	0.00 Member	Sell
16:42:08	R209	On 07/02/2019			Bond Future	1	130,600,000	0.00 Member	Buy
16:42:08	R209	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Buy
16:42:08	R209	On 07/02/2019			Bond Future	1	3,500,000	0.00 Client	Sell
16:42:08	R209	On 07/02/2019			Bond Future	1	130,600,000	0.00 Member	Sell
16:42:08	R209	On 07/02/2019			Bond Future	1	2,500,000	0.00 Client	Sell
16:42:08	R209	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Sell
16:42:08	R209	On 07/02/2019			Bond Future	1	41,300,000	0.00 Member	Buy
16:42:08	R209	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Buy
16:42:08	R209	On 07/02/2019			Bond Future	1	41,300,000	0.00 Client	Sell
16:42:08	R209	On 07/02/2019			Bond Future	1	130,600,000	0.00 Client	Sell
16:48:34	R209	On 07/02/2019			Bond Future	1	4,200,000	0.00 Member	Buy
16:49:13	R209	On 07/02/2019			Bond Future	1	4,200,000	0.00 Member	Sell
16:52:09	R209	On 07/02/2019			Bond Future	1	4,200,000	0.00 Member	Sell
16:52:09	R209	On 07/02/2019			Bond Future	1	4,200,000	0.00 Member	Buy
17:02:47	R209	On 07/02/2019			Bond Future	1	4,200,000	0.00 Client	Sell
17:02:47	R209	On 07/02/2019			Bond Future	1	4,200,000	0.00 Member	Buy
Total for R209 Bond Future						41	1,142,800,000	0.00	
12:29:59	R214	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
12:29:59	R214	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
12:52:20	R214	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
12:52:20	R214	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Sell
12:52:20	R214	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
12:52:20	R214	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Buy
12:52:20	R214	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
12:52:20	R214	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
12:52:20	R214	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
12:52:20	R214	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
15:11:24	R214	On 07/02/2019			Bond Future	1	6,100,000	0.00 Member	Sell
15:11:24	R214	On 07/02/2019			Bond Future	1	6,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:16:33	R214	On 07/02/2019			Bond Future	1	6,100,000	0.00 Client	Buy
16:16:33	R214	On 07/02/2019			Bond Future	1	6,100,000	0.00 Member	Sell
Total for R214 Bond Future						14	31,600,000	0.00	
Grand Total for all Instruments						105	1,891,200,000	0.00	