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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:12:34	R186	On 07/02/2019		Bond Future	1	364,100,000	0.00 Member	Sell
10:12:34	R186	On 07/02/2019		Bond Future	1	4,300,000	0.00 Member	Buy
10:24:15	R186	On 07/02/2019		Bond Future	1	96,400,000	0.00 Client	Buy
10:24:15	R186	On 07/02/2019		Bond Future	1	30,000,000	0.00 Client	Buy
10:24:15	R186	On 07/02/2019		Bond Future	1	153,000,000	0.00 Client	Buy
10:24:15	R186	On 07/02/2019		Bond Future	1	37,500,000	0.00 Client	Buy
10:24:15	R186	On 07/02/2019		Bond Future	1	153,000,000	0.00 Member	Buy
10:24:15	R186	On 07/02/2019		Bond Future	1	96,400,000	0.00 Member	Sell
10:24:15	R186	On 07/02/2019		Bond Future	1	96,400,000	0.00 Member	Buy
10:24:15	R186	On 07/02/2019		Bond Future	1	37,500,000	0.00 Member	Buy
10:24:15	R186	On 07/02/2019		Bond Future	1	30,000,000	0.00 Member	Buy
10:24:15	R186	On 07/02/2019		Bond Future	1	153,000,000	0.00 Member	Sell
10:24:15	R186	On 07/02/2019		Bond Future	1	37,500,000	0.00 Member	Sell
10:24:15	R186	On 07/02/2019		Bond Future	1	30,000,000	0.00 Member	Sell
10:24:16	R186	On 07/02/2019		Bond Future	1	4,300,000	0.00 Client	Buy
10:24:16	R186	On 07/02/2019		Bond Future	1	4,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:24:16	R186	On 07/02/2019			Bond Future	1	17,200,000	0.00 Client	Buy
10:24:16	R186	On 07/02/2019			Bond Future	1	17,200,000	0.00 Member	Sell
10:24:16	R186	On 07/02/2019			Bond Future	1	18,600,000	0.00 Member	Sell
10:24:16	R186	On 07/02/2019			Bond Future	1	18,600,000	0.00 Client	Buy
10:24:16	R186	On 07/02/2019			Bond Future	1	7,100,000	0.00 Client	Buy
10:24:16	R186	On 07/02/2019			Bond Future	1	18,600,000	0.00 Member	Buy
10:24:16	R186	On 07/02/2019			Bond Future	1	17,200,000	0.00 Member	Buy
10:24:16	R186	On 07/02/2019			Bond Future	1	7,100,000	0.00 Member	Sell
10:24:16	R186	On 07/02/2019			Bond Future	1	7,100,000	0.00 Member	Buy
10:35:43	R186	On 07/02/2019			Bond Future	1	10,300,000	0.00 Member	Buy
10:35:43	R186	On 07/02/2019			Bond Future	1	10,300,000	0.00 Member	Sell
11:20:46	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
11:20:46	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
14:42:17	R186	On 07/02/2019			Bond Future	1	10,300,000	0.00 Member	Sell
14:42:17	R186	On 07/02/2019			Bond Future	1	10,300,000	0.00 Client	Buy
15:50:45	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:50:45	R186	On 07/02/2019			Bond Future	1	19,400,000	0.00 Member	Buy
16:04:11	R186	On 07/02/2019			Bond Future	1	16,900,000	0.00 Member	Sell
16:04:11	R186	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Sell
16:04:11	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
16:04:11	R186	On 07/02/2019			Bond Future	1	16,900,000	0.00 Client	Sell
16:04:11	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
16:04:11	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
16:04:11	R186	On 07/02/2019			Bond Future	1	1,500,000	0.00 Client	Sell
16:04:11	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
16:04:11	R186	On 07/02/2019			Bond Future	1	16,900,000	0.00 Member	Buy
16:04:11	R186	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Buy
16:04:11	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
Total for R186 Bond Future						44	1,595,200,000	0.00	
10:48:07	R2023	On 07/02/2019			Bond Future	1	27,400,000	0.00 Member	Sell
10:48:07	R2023	On 07/02/2019			Bond Future	1	27,400,000	0.00 Member	Buy
11:21:49	R2023	On 07/02/2019			Bond Future	1	27,400,000	0.00 Member	Sell
11:21:49	R2023	On 07/02/2019			Bond Future	1	27,400,000	0.00 Client	Buy
15:50:45	R2023	On 07/02/2019			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:50:45	R2023	On 07/02/2019			Bond Future	1	11,100,000	0.00 Member	Sell
15:57:47	R2023	On 07/02/2019			Bond Future	1	8,300,000	0.00 Member	Buy
15:57:47	R2023	On 07/02/2019			Bond Future	1	2,800,000	0.00 Member	Sell
15:57:47	R2023	On 07/02/2019			Bond Future	1	8,300,000	0.00 Member	Sell
15:57:47	R2023	On 07/02/2019			Bond Future	1	8,300,000	0.00 Client	Buy
15:57:47	R2023	On 07/02/2019			Bond Future	1	2,800,000	0.00 Client	Buy
Total for R2023 Bond Future						11	154,000,000	0.00	
10:48:07	R2030	On 07/02/2019			Bond Future	1	9,700,000	0.00 Member	Buy
10:48:07	R2030	On 07/02/2019			Bond Future	1	9,700,000	0.00 Member	Sell
11:00:24	R2030	On 07/02/2019			Bond Future	1	32,200,000	0.00 Member	Buy
11:00:24	R2030	On 07/02/2019			Bond Future	1	32,200,000	0.00 Member	Sell
11:20:46	R2030	On 07/02/2019			Bond Future	1	9,700,000	0.00 Client	Sell
11:20:46	R2030	On 07/02/2019			Bond Future	1	9,700,000	0.00 Member	Buy
14:42:29	R2030	On 07/02/2019			Bond Future	1	32,200,000	0.00 Client	Buy
14:42:29	R2030	On 07/02/2019			Bond Future	1	32,200,000	0.00 Member	Sell
Total for R2030 Bond Future						8	167,600,000	0.00	
10:48:07	R2032	On 07/02/2019			Bond Future	1	6,400,000	0.00 Member	Buy
10:48:07	R2032	On 07/02/2019			Bond Future	1	6,400,000	0.00 Member	Sell
11:21:01	R2032	On 07/02/2019			Bond Future	1	6,400,000	0.00 Client	Sell
11:21:01	R2032	On 07/02/2019			Bond Future	1	6,400,000	0.00 Member	Buy
16:40:05	R2032	On 07/02/2019			Bond Future	1	45,200,000	0.00 Member	Buy
16:40:05	R2032	On 07/02/2019			Bond Future	1	94,200,000	0.00 Member	Sell
17:06:21	R2032	On 07/02/2019			Bond Future	1	45,200,000	0.00 Client	Buy
17:06:21	R2032	On 07/02/2019			Bond Future	1	49,000,000	0.00 Member	Buy
17:06:21	R2032	On 07/02/2019			Bond Future	1	45,200,000	0.00 Member	Sell
17:06:21	R2032	On 07/02/2019			Bond Future	1	49,000,000	0.00 Member	Sell
17:06:21	R2032	On 07/02/2019			Bond Future	1	49,000,000	0.00 Client	Buy
Total for R2032 Bond Future						11	402,400,000	0.00	
10:48:07	R2037	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
10:48:07	R2037	On 07/02/2019			Bond Future	1	25,800,000	0.00 Member	Sell
11:20:19	R2037	On 07/02/2019			Bond Future	1	25,800,000	0.00 Member	Buy
11:20:19	R2037	On 07/02/2019			Bond Future	1	25,800,000	0.00 Client	Sell
Total for R2037 Bond Future						4	103,200,000	0.00	
10:48:07	R2040	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
10:48:07	R2040	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
11:21:34	R2040	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Sell
11:21:34	R2040	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
12:35:14	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
12:35:14	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
14:55:04	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
14:55:04	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2040 Bond Future						8	44,800,000	0.00	
12:35:14	R2044	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
12:35:14	R2044	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
14:53:21	R2044	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
14:53:21	R2044	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2044 Bond Future						4	40,000,000	0.00	
10:12:34	R2048	On 07/02/2019			Bond Future	1	416,100,000	0.00 Member	Buy
10:12:34	R2048	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	6,500,000	0.00 Member	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Buy
10:24:28	R2048	On 07/02/2019			Bond Future	1	199,000,000	0.00 Client	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	46,500,000	0.00 Member	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	21,400,000	0.00 Member	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	20,000,000	0.00 Client	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	46,500,000	0.00 Client	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	199,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	46,500,000	0.00 Member	Buy
10:24:28	R2048	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Buy
10:24:28	R2048	On 07/02/2019			Bond Future	1	199,000,000	0.00 Member	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	119,600,000	0.00 Member	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	21,400,000	0.00 Client	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	6,500,000	0.00 Member	Buy
10:24:28	R2048	On 07/02/2019			Bond Future	1	21,400,000	0.00 Member	Buy
10:24:28	R2048	On 07/02/2019			Bond Future	1	119,600,000	0.00 Member	Buy
10:24:28	R2048	On 07/02/2019			Bond Future	1	6,500,000	0.00 Client	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	3,100,000	0.00 Client	Sell
10:24:28	R2048	On 07/02/2019			Bond Future	1	119,600,000	0.00 Client	Sell
10:48:07	R2048	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Buy
10:48:07	R2048	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Sell
11:20:31	R2048	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Buy
11:20:31	R2048	On 07/02/2019			Bond Future	1	11,400,000	0.00 Client	Sell
12:35:14	R2048	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
12:35:14	R2048	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
14:52:24	R2048	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
14:52:24	R2048	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
15:50:45	R2048	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
15:50:45	R2048	On 07/02/2019			Bond Future	1	13,300,000	0.00 Member	Buy
16:00:56	R2048	On 07/02/2019			Bond Future	1	7,300,000	0.00 Member	Buy
16:00:56	R2048	On 07/02/2019			Bond Future	1	7,300,000	0.00 Client	Sell
16:00:56	R2048	On 07/02/2019			Bond Future	1	7,300,000	0.00 Member	Sell
16:00:57	R2048	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell
16:00:57	R2048	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Sell
16:00:57	R2048	On 07/02/2019			Bond Future	1	1,500,000	0.00 Client	Sell
16:00:57	R2048	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Buy
16:00:57	R2048	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell
16:00:57	R2048	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
16:00:57	R2048	On 07/02/2019			Bond Future	1	3,900,000	0.00 Client	Sell
16:00:57	R2048	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Buy
Total for R2048 Bond Future						43	1,803,200,000	0.00	
11:20:46	R209	On 07/02/2019			Bond Future	1	23,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:20:46	R209	On 07/02/2019			Bond Future	1	23,000,000	0.00 Client	Sell
14:45:43	R209	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Sell
14:45:43	R209	On 07/02/2019			Bond Future	1	15,600,000	0.00 Member	Buy
14:53:50	R209	On 07/02/2019			Bond Future	1	15,600,000	0.00 Client	Buy
14:53:50	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Buy
14:53:50	R209	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
14:53:50	R209	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Buy
14:53:50	R209	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
14:53:50	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Buy
14:53:50	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
14:53:50	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
14:53:50	R209	On 07/02/2019			Bond Future	1	15,600,000	0.00 Member	Sell
14:53:50	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
14:53:50	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Client	Buy
15:02:37	R209	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
15:02:37	R209	On 07/02/2019			Bond Future	1	48,400,000	0.00 Member	Buy
15:07:15	R209	On 07/02/2019			Bond Future	1	43,700,000	0.00 Member	Sell
15:07:15	R209	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Buy
15:07:15	R209	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Sell
15:07:15	R209	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
15:07:15	R209	On 07/02/2019			Bond Future	1	3,900,000	0.00 Client	Sell
15:07:15	R209	On 07/02/2019			Bond Future	1	43,700,000	0.00 Member	Buy
15:07:15	R209	On 07/02/2019			Bond Future	1	43,700,000	0.00 Client	Sell
15:07:15	R209	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
15:07:15	R209	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
15:07:15	R209	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell
15:07:15	R209	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
15:07:15	R209	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:07:15	R209	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
15:07:15	R209	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Sell
17:46:51	R209	On 07/02/2019			Bond Future	1	44,800,000	0.00 Member	Sell
17:46:51	R209	On 07/02/2019			Bond Future	1	35,000,000	0.00 Member	Buy
17:54:44	R209	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Sell
17:54:44	R209	On 07/02/2019			Bond Future	1	35,000,000	0.00 Member	Sell
17:54:44	R209	On 07/02/2019			Bond Future	1	2,200,000	0.00 Client	Buy
17:54:44	R209	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:54:44	R209	On 07/02/2019			Bond Future	1	2,200,000	0.00 Member	Buy
17:54:44	R209	On 07/02/2019			Bond Future	1	2,400,000	0.00 Client	Buy
17:54:44	R209	On 07/02/2019			Bond Future	1	35,000,000	0.00 Client	Buy
17:54:44	R209	On 07/02/2019			Bond Future	1	2,200,000	0.00 Member	Sell
17:54:44	R209	On 07/02/2019			Bond Future	1	5,200,000	0.00 Client	Buy
17:54:44	R209	On 07/02/2019			Bond Future	1	5,200,000	0.00 Member	Sell
17:54:44	R209	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Buy
Total for R209 Bond Future						44	498,800,000	0.00	
10:48:07	R214	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Buy
10:48:07	R214	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Sell
11:21:14	R214	On 07/02/2019			Bond Future	1	1,900,000	0.00 Client	Sell
11:21:14	R214	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Buy
12:35:14	R214	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
12:35:14	R214	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
14:55:49	R214	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
14:55:49	R214	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
15:50:45	R214	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Sell
15:50:45	R214	On 07/02/2019			Bond Future	1	53,000,000	0.00 Member	Buy
16:06:41	R214	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
16:06:41	R214	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
16:06:41	R214	On 07/02/2019			Bond Future	1	44,300,000	0.00 Member	Buy
16:06:41	R214	On 07/02/2019			Bond Future	1	44,300,000	0.00 Client	Sell
16:06:41	R214	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Sell
16:06:41	R214	On 07/02/2019			Bond Future	1	6,700,000	0.00 Client	Sell
16:06:41	R214	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:06:41	R214	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
16:06:41	R214	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Sell
16:06:41	R214	On 07/02/2019			Bond Future	1	44,300,000	0.00 Member	Sell
16:06:41	R214	On 07/02/2019			Bond Future	1	6,700,000	0.00 Member	Buy
16:06:41	R214	On 07/02/2019			Bond Future	1	6,700,000	0.00 Member	Sell
16:06:41	R214	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
16:06:41	R214	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				24	259,600,000		0.00
	Grand Total for all Instruments				201	5,068,800,000		0.00