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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/04/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:43:17	R186	On 01/08/2019		Bond Future	1	1,300,000	0.00 Member	Buy
10:43:17	R186	On 01/08/2019	8.70	Put	1	5,500,000	0.00 Member	Buy
10:43:17	R186	On 02/05/2019	8.70	Put	1	13,600,000	0.00 Member	Sell
10:43:17	R186	On 02/05/2019	8.70	Put	1	415,000,000	0.00 Member	Buy
10:43:17	R186	On 01/08/2019		Bond Future	1	99,600,000	0.00 Member	Sell
10:43:17	R186	On 01/08/2019	8.70	Put	1	415,000,000	0.00 Member	Sell
14:19:37	R186	On 01/08/2019		Bond Future	1	3,900,000	0.00 Member	Sell
14:19:37	R186	On 01/08/2019		Bond Future	1	3,200,000	0.00 Member	Sell
14:19:37	R186	On 01/08/2019		Bond Future	1	1,000,000	0.00 Member	Sell
14:19:37	R186	On 01/08/2019		Bond Future	1	33,600,000	0.00 Client	Buy
14:19:37	R186	On 01/08/2019		Bond Future	1	33,600,000	0.00 Member	Buy
14:19:37	R186	On 01/08/2019		Bond Future	1	53,600,000	0.00 Member	Buy
14:19:37	R186	On 01/08/2019		Bond Future	1	3,200,000	0.00 Client	Buy
14:19:37	R186	On 01/08/2019		Bond Future	1	1,300,000	0.00 Member	Sell
14:19:37	R186	On 01/08/2019		Bond Future	1	1,000,000	0.00 Client	Buy
14:19:37	R186	On 01/08/2019		Bond Future	1	53,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:19:37	R186	On 01/08/2019			Bond Future	1	3,900,000	0.00 Client	Buy
14:19:37	R186	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
14:19:37	R186	On 01/08/2019			Bond Future	1	3,000,000	0.00 Client	Buy
14:19:37	R186	On 01/08/2019			Bond Future	1	53,600,000	0.00 Client	Buy
14:19:37	R186	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Sell
14:19:37	R186	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Buy
14:19:37	R186	On 01/08/2019			Bond Future	1	33,600,000	0.00 Member	Sell
14:19:37	R186	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Buy
14:19:37	R186	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Buy
14:19:37	R186	On 01/08/2019			Bond Future	1	1,300,000	0.00 Client	Buy
15:04:25	R186	On 02/05/2019	8.70	Put	Bond Future	1	4,100,000	0.00 Member	Buy
15:04:25	R186	On 02/05/2019	8.70	Put	Bond Future	1	4,100,000	0.00 Member	Sell
15:04:25	R186	On 02/05/2019	8.70	Put	Bond Future	1	4,100,000	0.00 Client	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	5,400,000	0.00 Member	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	13,600,000	0.00 Member	Buy
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	12,600,000	0.00 Client	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	16,900,000	0.00 Client	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	5,400,000	0.00 Client	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	139,100,000	0.00 Client	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	139,100,000	0.00 Member	Buy
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	12,600,000	0.00 Member	Buy
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	12,600,000	0.00 Member	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	223,300,000	0.00 Member	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	223,300,000	0.00 Client	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	223,300,000	0.00 Member	Buy
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	16,900,000	0.00 Member	Buy
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	5,400,000	0.00 Member	Buy
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	139,100,000	0.00 Member	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	16,900,000	0.00 Member	Sell
15:04:26	R186	On 02/05/2019	8.70	Put	Bond Future	1	13,600,000	0.00 Client	Sell
15:09:42	R186	On 01/08/2019	8.70	Put	Bond Future	1	4,100,000	0.00 Member	Buy
15:09:42	R186	On 01/08/2019	8.70	Put	Bond Future	1	4,100,000	0.00 Member	Sell
15:09:42	R186	On 01/08/2019	8.70	Put	Bond Future	1	4,100,000	0.00 Client	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	140,000,000	0.00 Member	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	12,400,000	0.00 Member	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	13,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	223,400,000	0.00 Member	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	5,500,000	0.00 Member	Sell
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	223,400,000	0.00 Member	Sell
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	13,200,000	0.00 Member	Sell
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	12,400,000	0.00 Client	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	16,400,000	0.00 Member	Sell
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	140,000,000	0.00 Member	Sell
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	16,400,000	0.00 Member	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	223,400,000	0.00 Client	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	140,000,000	0.00 Client	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	16,400,000	0.00 Client	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	12,400,000	0.00 Member	Sell
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	5,500,000	0.00 Client	Buy
15:09:43	R186	On 01/08/2019	8.70	Put	Bond Future	1	13,200,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>66</b>	<b>3,718,400,000</b>	<b>0.00</b>	
15:52:56	R2035	On 02/05/2019			Bond Future	1	200,000,000	0.00 Member	Buy
15:52:56	R2035	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Sell
16:08:46	R2035	On 02/05/2019			Bond Future	1	3,800,000	0.00 Member	Sell
16:08:46	R2035	On 02/05/2019			Bond Future	1	300,000,000	0.00 Member	Buy
16:30:20	R2035	On 02/05/2019			Bond Future	1	98,500,000	0.00 Member	Buy
16:30:20	R2035	On 02/05/2019			Bond Future	1	98,500,000	0.00 Client	Sell
16:30:20	R2035	On 02/05/2019			Bond Future	1	31,600,000	0.00 Member	Buy
16:30:20	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Client	Sell
16:30:20	R2035	On 02/05/2019			Bond Future	1	31,600,000	0.00 Client	Sell
16:30:20	R2035	On 02/05/2019			Bond Future	1	31,600,000	0.00 Member	Sell
16:30:20	R2035	On 02/05/2019			Bond Future	1	65,300,000	0.00 Member	Buy
16:30:20	R2035	On 02/05/2019			Bond Future	1	65,300,000	0.00 Member	Sell
16:30:20	R2035	On 02/05/2019			Bond Future	1	98,500,000	0.00 Member	Sell
16:30:20	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Buy
16:30:20	R2035	On 02/05/2019			Bond Future	1	65,300,000	0.00 Client	Sell
16:30:20	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:30:20	R2035	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Buy
16:30:20	R2035	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Sell
17:14:29	R2035	On 02/05/2019			Bond Future	1	47,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:29	R2035	On 02/05/2019			Bond Future	1	3,800,000	0.00 Client	Sell
17:14:29	R2035	On 02/05/2019			Bond Future	1	3,200,000	0.00 Member	Sell
17:14:29	R2035	On 02/05/2019			Bond Future	1	97,900,000	0.00 Client	Sell
17:14:29	R2035	On 02/05/2019			Bond Future	1	97,900,000	0.00 Member	Sell
17:14:29	R2035	On 02/05/2019			Bond Future	1	3,200,000	0.00 Client	Sell
17:14:29	R2035	On 02/05/2019			Bond Future	1	47,400,000	0.00 Client	Sell
17:14:29	R2035	On 02/05/2019			Bond Future	1	97,900,000	0.00 Member	Buy
17:14:29	R2035	On 02/05/2019			Bond Future	1	147,700,000	0.00 Member	Buy
17:14:29	R2035	On 02/05/2019			Bond Future	1	47,400,000	0.00 Member	Buy
17:14:29	R2035	On 02/05/2019			Bond Future	1	147,700,000	0.00 Member	Sell
17:14:29	R2035	On 02/05/2019			Bond Future	1	3,200,000	0.00 Member	Buy
17:14:29	R2035	On 02/05/2019			Bond Future	1	3,800,000	0.00 Member	Buy
17:14:29	R2035	On 02/05/2019			Bond Future	1	147,700,000	0.00 Client	Sell
17:38:57	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Sell
17:38:57	R2035	On 02/05/2019			Bond Future	1	166,300,000	0.00 Member	Buy
17:49:41	R2035	On 02/05/2019			Bond Future	1	81,900,000	0.00 Member	Sell
17:49:41	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Client	Sell
17:49:41	R2035	On 02/05/2019			Bond Future	1	54,300,000	0.00 Client	Sell
17:49:41	R2035	On 02/05/2019			Bond Future	1	54,300,000	0.00 Member	Buy
17:49:41	R2035	On 02/05/2019			Bond Future	1	54,300,000	0.00 Member	Sell
17:49:41	R2035	On 02/05/2019			Bond Future	1	26,300,000	0.00 Client	Sell
17:49:41	R2035	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:49:41	R2035	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Sell
17:49:41	R2035	On 02/05/2019			Bond Future	1	81,900,000	0.00 Member	Buy
17:49:41	R2035	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:49:41	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Buy
17:49:41	R2035	On 02/05/2019			Bond Future	1	81,900,000	0.00 Client	Sell
17:49:41	R2035	On 02/05/2019			Bond Future	1	26,300,000	0.00 Member	Buy
17:49:41	R2035	On 02/05/2019			Bond Future	1	26,300,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>48</b>	<b>2,665,200,000</b>	<b>0.00</b>	
14:46:45	R2040	On 02/05/2019			Bond Future	1	139,500,000	0.00 Member	Buy
14:46:45	R2040	On 02/05/2019			Bond Future	1	139,500,000	0.00 Member	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	4,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	3,100,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	29,400,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	5,100,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	8,400,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	30,100,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	29,400,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	7,200,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	7,200,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	3,100,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	30,100,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	12,000,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	8,400,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	2,200,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	12,000,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	16,500,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	6,000,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	4,300,000	0.00 Member	Buy
15:46:40	R2040	On 02/05/2019			Bond Future	1	16,500,000	0.00 Client	Sell
15:46:40	R2040	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>34</b>	<b>558,000,000</b>	<b>0.00</b>	
14:46:45	R2044	On 02/05/2019			Bond Future	1	171,500,000	0.00 Member	Buy
14:46:45	R2044	On 02/05/2019			Bond Future	1	171,500,000	0.00 Member	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	13,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	6,600,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	13,400,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	33,400,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	31,200,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	4,900,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	9,800,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	33,400,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	6,600,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	2,800,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	8,100,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	4,900,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	4,300,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	31,200,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	47,300,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	9,800,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	47,300,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Buy
15:16:03	R2044	On 02/05/2019			Bond Future	1	4,300,000	0.00 Client	Sell
15:16:03	R2044	On 02/05/2019			Bond Future	1	8,900,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>26</b>	<b>686,000,000</b>	<b>0.00</b>	
8:40:33	R2048	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Sell
8:40:33	R2048	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Buy
8:45:22	R2048	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Sell
8:45:22	R2048	On 02/05/2019			Bond Future	1	4,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>16,000,000</b>	<b>0.00</b>	
16:23:29	R209	On 02/05/2019			Bond Future	1	150,000,000	0.00 Member	Buy
16:23:29	R209	On 02/05/2019			Bond Future	1	150,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				2	300,000,000		0.00
	Grand Total for all Instruments				180	7,943,600,000		0.00