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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/07/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:59:19	ALBI	On 01/08/2019		Index Future	1	80,000	0.00 Member	Sell
11:59:19	ALBI	On 01/08/2019		Index Future	1	80,000	0.00 Member	Buy
12:11:15	ALBI	On 01/08/2019		Index Future	1	80,000	0.00 Member	Sell
12:11:15	ALBI	On 01/08/2019		Index Future	1	80,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>320,000</b>	<b>0.00</b>	
12:27:28	I2029	On 01/08/2019		Bond Future	1	2,200,000	0.00 Member	Buy
12:27:28	I2029	On 01/08/2019		Bond Future	1	2,200,000	0.00 Member	Sell
13:03:58	I2029	On 01/08/2019		Bond Future	1	2,200,000	0.00 Member	Buy
13:03:58	I2029	On 01/08/2019		Bond Future	1	2,200,000	0.00 Client	Sell
<b>Total for I2029 Bond Future</b>					<b>4</b>	<b>8,800,000</b>	<b>0.00</b>	
12:27:28	I2033	On 01/08/2019		Bond Future	1	6,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:27:28	I2033	On 01/08/2019			Bond Future	1	6,500,000	0.00 Member	Sell
13:04:15	I2033	On 01/08/2019			Bond Future	1	6,500,000	0.00 Client	Sell
13:04:15	I2033	On 01/08/2019			Bond Future	1	6,500,000	0.00 Member	Buy
<b>Total for I2033 Bond Future</b>						<b>4</b>	<b>26,000,000</b>	<b>0.00</b>	
12:27:28	I2038	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Buy
12:27:28	I2038	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Sell
13:04:22	I2038	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Buy
13:04:22	I2038	On 01/08/2019			Bond Future	1	5,100,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>						<b>4</b>	<b>20,400,000</b>	<b>0.00</b>	
12:27:28	I2050	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Buy
12:27:28	I2050	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Sell
13:03:36	I2050	On 01/08/2019			Bond Future	1	7,700,000	0.00 Client	Sell
13:03:36	I2050	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Buy
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>30,800,000</b>	<b>0.00</b>	
11:22:45	R186	On 01/08/2019			Bond Future	1	6,400,000	0.00 Member	Sell
11:22:45	R186	On 01/08/2019			Bond Future	1	7,500,000	0.00 Member	Buy
11:25:08	R186	On 01/08/2019			Bond Future	1	6,400,000	0.00 Client	Sell
11:25:08	R186	On 01/08/2019			Bond Future	1	6,400,000	0.00 Member	Buy
11:25:08	R186	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Buy
11:25:08	R186	On 01/08/2019			Bond Future	1	1,100,000	0.00 Client	Sell
11:25:08	R186	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Sell
17:31:02	R186	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Buy
17:31:02	R186	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell
17:33:35	R186	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell
17:33:35	R186	On 01/08/2019			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>11</b>	<b>31,600,000</b>	<b>0.00</b>	
12:27:28	R202	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:27:28	R202	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
13:03:47	R202	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Sell
13:03:47	R202	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>6,000,000</b>	<b>0.00</b>	
9:07:07	R2030	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Buy
9:07:07	R2030	On 01/08/2019			Bond Future	1	66,200,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	12,400,000	0.00 Client	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	4,100,000	0.00 Member	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	4,000,000	0.00 Client	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	12,400,000	0.00 Member	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	1,300,000	0.00 Client	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	11,500,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	3,600,000	0.00 Client	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	16,500,000	0.00 Client	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	4,100,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	4,100,000	0.00 Client	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	16,500,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	11,500,000	0.00 Client	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	12,400,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	4,200,000	0.00 Client	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	1,400,000	0.00 Client	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	16,500,000	0.00 Member	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	11,500,000	0.00 Member	Buy
9:24:33	R2030	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:24:33	R2030	On 01/08/2019			Bond Future	1	7,200,000	0.00 Client	Buy
14:07:53	R2030	On 01/08/2019			Bond Future	1	126,200,000	0.00 Member	Buy
14:07:53	R2030	On 01/08/2019			Bond Future	1	14,400,000	0.00 Member	Sell
14:54:54	R2030	On 01/08/2019			Bond Future	1	70,400,000	0.00 Member	Buy
14:54:54	R2030	On 01/08/2019			Bond Future	1	70,400,000	0.00 Client	Sell
14:54:54	R2030	On 01/08/2019			Bond Future	1	70,400,000	0.00 Member	Sell
14:54:55	R2030	On 01/08/2019			Bond Future	1	41,400,000	0.00 Client	Sell
14:54:55	R2030	On 01/08/2019			Bond Future	1	41,400,000	0.00 Member	Sell
14:54:55	R2030	On 01/08/2019			Bond Future	1	14,400,000	0.00 Member	Buy
14:54:55	R2030	On 01/08/2019			Bond Future	1	41,400,000	0.00 Member	Buy
14:54:55	R2030	On 01/08/2019			Bond Future	1	14,400,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>41</b>	<b>769,600,000</b>	<b>0.00</b>	
10:54:11	R2032	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Buy
10:54:11	R2032	On 01/08/2019			Bond Future	1	172,500,000	0.00 Member	Sell
11:06:56	R2032	On 01/08/2019			Bond Future	1	15,200,000	0.00 Member	Sell
11:06:56	R2032	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Sell
11:06:56	R2032	On 01/08/2019			Bond Future	1	41,900,000	0.00 Client	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	15,200,000	0.00 Client	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	7,300,000	0.00 Client	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	41,900,000	0.00 Member	Sell
11:06:56	R2032	On 01/08/2019			Bond Future	1	83,500,000	0.00 Client	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	15,500,000	0.00 Client	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	15,500,000	0.00 Member	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	15,200,000	0.00 Member	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	83,500,000	0.00 Member	Sell
11:06:56	R2032	On 01/08/2019			Bond Future	1	83,500,000	0.00 Member	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	41,900,000	0.00 Member	Buy
11:06:56	R2032	On 01/08/2019			Bond Future	1	15,500,000	0.00 Member	Sell
11:06:57	R2032	On 01/08/2019			Bond Future	1	1,900,000	0.00 Client	Buy
11:06:57	R2032	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Buy
11:06:57	R2032	On 01/08/2019			Bond Future	1	7,200,000	0.00 Client	Buy
11:06:57	R2032	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Sell
11:06:57	R2032	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>22</b>	<b>690,000,000</b>	<b>0.00</b>	
14:07:53	R2035	On 01/08/2019			Bond Future	1	12,400,000	0.00 Member	Buy
14:07:53	R2035	On 01/08/2019			Bond Future	1	12,400,000	0.00 Member	Sell
14:57:58	R2035	On 01/08/2019			Bond Future	1	12,400,000	0.00 Member	Buy
14:57:58	R2035	On 01/08/2019			Bond Future	1	12,400,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>49,600,000</b>	<b>0.00</b>	
14:07:53	R2040	On 01/08/2019			Bond Future	1	8,800,000	0.00 Member	Buy
14:07:53	R2040	On 01/08/2019			Bond Future	1	8,800,000	0.00 Member	Sell
14:56:49	R2040	On 01/08/2019			Bond Future	1	8,800,000	0.00 Member	Buy
14:56:49	R2040	On 01/08/2019			Bond Future	1	8,800,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>35,200,000</b>	<b>0.00</b>	
10:54:11	R2044	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Sell
10:54:11	R2044	On 01/08/2019			Bond Future	1	171,600,000	0.00 Member	Buy
11:06:47	R2044	On 01/08/2019			Bond Future	1	83,600,000	0.00 Member	Buy
11:06:47	R2044	On 01/08/2019			Bond Future	1	83,600,000	0.00 Member	Sell
11:06:47	R2044	On 01/08/2019			Bond Future	1	83,600,000	0.00 Client	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	41,900,000	0.00 Member	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	41,900,000	0.00 Client	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	15,200,000	0.00 Client	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	7,300,000	0.00 Client	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	900,000	0.00 Client	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Buy
11:06:48	R2044	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Buy
11:06:48	R2044	On 01/08/2019			Bond Future	1	15,500,000	0.00 Member	Buy
11:06:48	R2044	On 01/08/2019			Bond Future	1	15,500,000	0.00 Client	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	15,200,000	0.00 Member	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Sell
11:06:48	R2044	On 01/08/2019			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
11:06:48	R2044	On 01/08/2019			Bond Future	1	15,500,000	0.00 Member	Sell
11:06:48	R2044	On 01/08/2019			Bond Future	1	41,900,000	0.00 Member	Buy
11:06:48	R2044	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Buy
11:06:48	R2044	On 01/08/2019			Bond Future	1	15,200,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>22</b>	<b>686,400,000</b>	<b>0.00</b>	
9:07:50	R209	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
9:07:50	R209	On 01/08/2019			Bond Future	1	11,600,000	0.00 Member	Sell
9:27:09	R209	On 01/08/2019			Bond Future	1	1,100,000	0.00 Client	Buy
9:27:09	R209	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Buy
9:27:09	R209	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Buy
9:27:09	R209	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Sell
9:27:09	R209	On 01/08/2019			Bond Future	1	9,000,000	0.00 Client	Buy
9:27:09	R209	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Buy
9:27:09	R209	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Sell
9:27:09	R209	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
15:26:32	R209	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Buy
15:26:32	R209	On 01/08/2019			Bond Future	1	75,400,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	33,100,000	0.00 Member	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	5,000,000	0.00 Client	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Client	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	14,300,000	0.00 Client	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Client	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	3,100,000	0.00 Client	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	14,300,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	14,300,000	0.00 Member	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	3,400,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Client	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	33,100,000	0.00 Client	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	3,900,000	0.00 Client	Buy
15:42:05	R209	On 01/08/2019			Bond Future	1	33,100,000	0.00 Member	Sell
15:42:05	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>41</b>	<b>348,000,000</b>	<b>0.00</b>	
12:27:28	R210	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
12:27:28	R210	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
13:04:06	R210	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
13:04:06	R210	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>173</b>	<b>2,706,720,000</b>	<b>0.00</b>	