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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:00:14	R186	On 07/02/2019		Bond Future	1	500,000	0.00 Member	Buy
12:00:14	R186	On 07/02/2019		Bond Future	1	5,800,000	0.00 Member	Buy
12:00:14	R186	On 07/02/2019		Bond Future	1	12,300,000	0.00 Member	Sell
12:00:14	R186	On 07/02/2019		Bond Future	1	36,400,000	0.00 Member	Sell
12:13:19	R186	On 07/02/2019		Bond Future	1	13,600,000	0.00 Member	Buy
12:13:19	R186	On 07/02/2019		Bond Future	1	2,100,000	0.00 Member	Sell
13:25:57	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Buy
13:25:57	R186	On 07/02/2019		Bond Future	1	5,500,000	0.00 Member	Sell
13:25:57	R186	On 07/02/2019		Bond Future	1	5,500,000	0.00 Member	Buy
13:25:57	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Sell
13:25:57	R186	On 07/02/2019		Bond Future	1	5,800,000	0.00 Member	Sell
13:25:57	R186	On 07/02/2019		Bond Future	1	5,500,000	0.00 Client	Buy
13:25:57	R186	On 07/02/2019		Bond Future	1	5,800,000	0.00 Client	Buy
13:25:57	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Client	Buy
13:28:05	R186	On 07/02/2019		Bond Future	1	500,000	0.00 Client	Buy
13:28:05	R186	On 07/02/2019		Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:28:05	R186	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
13:28:05	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Sell
13:28:05	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	3,300,000	0.00 Member	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
13:28:05	R186	On 07/02/2019			Bond Future	1	3,300,000	0.00 Client	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
13:28:05	R186	On 07/02/2019			Bond Future	1	15,100,000	0.00 Client	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Client	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
13:28:05	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Sell
13:28:05	R186	On 07/02/2019			Bond Future	1	11,500,000	0.00 Client	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	15,100,000	0.00 Member	Buy
13:28:05	R186	On 07/02/2019			Bond Future	1	15,100,000	0.00 Member	Sell
13:28:05	R186	On 07/02/2019			Bond Future	1	3,300,000	0.00 Member	Sell
14:26:51	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Buy
14:26:51	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Sell
15:08:02	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Sell
15:08:02	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Client	Buy
15:38:44	R186	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Sell
15:38:44	R186	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Buy
16:05:00	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Buy
16:05:00	R186	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Sell
16:35:33	R186	On 07/02/2019			Bond Future	1	32,000,000	0.00 Member	Buy
16:35:33	R186	On 07/02/2019			Bond Future	1	32,000,000	0.00 Member	Sell
16:42:12	R186	On 07/02/2019			Bond Future	1	182,200,000	0.00 Client	Buy
16:42:12	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Client	Buy
16:42:12	R186	On 07/02/2019			Bond Future	1	182,200,000	0.00 Member	Buy
16:42:12	R186	On 07/02/2019			Bond Future	1	182,200,000	0.00 Member	Sell
16:42:12	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:42:12	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
16:42:12	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Sell
16:42:12	R186	On 07/02/2019			Bond Future	1	4,300,000	0.00 Member	Sell
16:42:12	R186	On 07/02/2019			Bond Future	1	4,300,000	0.00 Client	Buy
16:42:12	R186	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
16:42:12	R186	On 07/02/2019			Bond Future	1	4,300,000	0.00 Member	Buy
16:47:58	R186	On 07/02/2019			Bond Future	1	32,000,000	0.00 Client	Sell
16:47:58	R186	On 07/02/2019			Bond Future	1	32,000,000	0.00 Member	Buy
17:49:58	R186	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
17:49:58	R186	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
17:49:58	R186	On 07/02/2019			Bond Future	1	2,100,000	0.00 Client	Sell
17:49:58	R186	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
17:49:58	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Sell
17:49:58	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Client	Sell
17:49:58	R186	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
17:49:58	R186	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Buy
Total for R186 Bond Future						68	1,601,200,000	0.00	
17:12:38	R202	On 07/02/2019			Bond Future	1	21,700,000	0.00 Member	Buy
17:12:38	R202	On 07/02/2019			Bond Future	1	21,700,000	0.00 Client	Sell
Total for R202 Bond Future						2	43,400,000	0.00	
16:35:33	R2023	On 07/02/2019			Bond Future	1	58,000,000	0.00 Member	Buy
16:35:33	R2023	On 07/02/2019			Bond Future	1	58,000,000	0.00 Member	Sell
16:48:15	R2023	On 07/02/2019			Bond Future	1	58,000,000	0.00 Client	Sell
16:48:15	R2023	On 07/02/2019			Bond Future	1	58,000,000	0.00 Member	Buy
Total for R2023 Bond Future						4	232,000,000	0.00	
12:00:14	R2030	On 07/02/2019			Bond Future	1	33,900,000	0.00 Member	Buy
12:00:14	R2030	On 07/02/2019			Bond Future	1	37,800,000	0.00 Member	Sell
13:20:36	R2030	On 07/02/2019			Bond Future	1	3,900,000	0.00 Client	Buy
13:20:36	R2030	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:20:36	R2030	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Buy
13:20:36	R2030	On 07/02/2019			Bond Future	1	33,900,000	0.00 Member	Sell
13:20:36	R2030	On 07/02/2019			Bond Future	1	33,900,000	0.00 Client	Buy
Total for R2030 Bond Future						7	151,200,000	0.00	
12:00:13	R2037	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Buy
12:00:13	R2037	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Sell
12:00:14	R2037	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Buy
12:00:14	R2037	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Sell
13:23:09	R2037	On 07/02/2019			Bond Future	1	2,500,000	0.00 Client	Buy
13:23:09	R2037	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Sell
13:25:18	R2037	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Sell
13:25:18	R2037	On 07/02/2019			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2037 Bond Future						8	30,000,000	0.00	
12:13:19	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
12:13:19	R2040	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Buy
12:22:00	R2040	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Buy
12:22:00	R2040	On 07/02/2019			Bond Future	1	13,500,000	0.00 Member	Sell
15:34:43	R2040	On 07/02/2019			Bond Future	1	11,700,000	0.00 Client	Buy
15:34:43	R2040	On 07/02/2019			Bond Future	1	11,700,000	0.00 Member	Buy
15:34:43	R2040	On 07/02/2019			Bond Future	1	11,700,000	0.00 Member	Sell
15:34:44	R2040	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
15:34:44	R2040	On 07/02/2019			Bond Future	1	1,800,000	0.00 Client	Buy
17:45:01	R2040	On 07/02/2019			Bond Future	1	11,700,000	0.00 Member	Buy
17:45:01	R2040	On 07/02/2019			Bond Future	1	11,700,000	0.00 Client	Sell
17:46:59	R2040	On 07/02/2019			Bond Future	1	11,600,000	0.00 Client	Buy
17:46:59	R2040	On 07/02/2019			Bond Future	1	11,600,000	0.00 Member	Sell
17:46:59	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Buy
17:46:59	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
17:50:34	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Buy
17:50:34	R2040	On 07/02/2019			Bond Future	1	8,300,000	0.00 Client	Buy
17:50:34	R2040	On 07/02/2019			Bond Future	1	1,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:50:34	R2040	On 07/02/2019			Bond Future	1	8,300,000	0.00 Member	Sell
17:50:34	R2040	On 07/02/2019			Bond Future	1	8,300,000	0.00 Member	Buy
17:50:34	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
17:50:34	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Buy
17:50:34	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
17:50:34	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
17:50:34	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
17:50:34	R2040	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R2040 Bond Future						26	140,800,000	0.00	
12:00:14	R2044	On 07/02/2019			Bond Future	1	7,300,000	0.00 Member	Buy
12:00:14	R2044	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Buy
12:00:14	R2044	On 07/02/2019			Bond Future	1	12,600,000	0.00 Member	Sell
12:00:14	R2044	On 07/02/2019			Bond Future	1	8,600,000	0.00 Member	Sell
13:22:19	R2044	On 07/02/2019			Bond Future	1	7,300,000	0.00 Client	Buy
13:22:19	R2044	On 07/02/2019			Bond Future	1	7,300,000	0.00 Member	Sell
13:22:19	R2044	On 07/02/2019			Bond Future	1	4,100,000	0.00 Member	Buy
13:22:19	R2044	On 07/02/2019			Bond Future	1	4,100,000	0.00 Member	Sell
13:22:19	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
13:22:19	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Buy
13:22:19	R2044	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
13:22:19	R2044	On 07/02/2019			Bond Future	1	4,100,000	0.00 Client	Buy
13:26:24	R2044	On 07/02/2019			Bond Future	1	3,100,000	0.00 Client	Buy
13:26:24	R2044	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Sell
13:26:24	R2044	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Sell
13:26:24	R2044	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Buy
13:26:24	R2044	On 07/02/2019			Bond Future	1	5,500,000	0.00 Client	Buy
16:33:42	R2044	On 07/02/2019			Bond Future	1	54,700,000	0.00 Member	Sell
16:33:42	R2044	On 07/02/2019			Bond Future	1	54,700,000	0.00 Member	Buy
16:47:28	R2044	On 07/02/2019			Bond Future	1	54,700,000	0.00 Member	Buy
16:47:28	R2044	On 07/02/2019			Bond Future	1	54,700,000	0.00 Client	Sell
Total for R2044 Bond Future						21	303,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:27:27	R2048	On 07/02/2019			Bond Future	1	200,600,000	0.00 Member	Sell
9:27:27	R2048	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	91,600,000	0.00 Client	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	56,000,000	0.00 Client	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	26,700,000	0.00 Client	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	91,600,000	0.00 Member	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	56,000,000	0.00 Member	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	26,700,000	0.00 Member	Sell
9:34:08	R2048	On 07/02/2019			Bond Future	1	26,700,000	0.00 Member	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	22,700,000	0.00 Member	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Sell
9:34:08	R2048	On 07/02/2019			Bond Future	1	3,600,000	0.00 Client	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	22,700,000	0.00 Client	Buy
9:34:08	R2048	On 07/02/2019			Bond Future	1	22,700,000	0.00 Member	Sell
9:34:08	R2048	On 07/02/2019			Bond Future	1	91,600,000	0.00 Member	Sell
9:34:08	R2048	On 07/02/2019			Bond Future	1	56,000,000	0.00 Member	Sell
Total for R2048 Bond Future						16	802,400,000	0.00	
16:28:04	R209	On 07/02/2019			Bond Future	1	53,200,000	0.00 Member	Sell
16:28:04	R209	On 07/02/2019			Bond Future	1	53,200,000	0.00 Member	Buy
16:48:38	R209	On 07/02/2019			Bond Future	1	53,200,000	0.00 Member	Buy
16:48:38	R209	On 07/02/2019			Bond Future	1	53,200,000	0.00 Client	Sell
Total for R209 Bond Future						4	212,800,000	0.00	
12:00:14	R213	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
12:00:14	R213	On 07/02/2019			Bond Future	1	9,100,000	0.00 Member	Sell
13:21:08	R213	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Buy
13:21:08	R213	On 07/02/2019			Bond Future	1	8,600,000	0.00 Client	Buy
13:21:08	R213	On 07/02/2019			Bond Future	1	8,600,000	0.00 Member	Sell
13:21:08	R213	On 07/02/2019			Bond Future	1	8,600,000	0.00 Member	Buy
13:21:08	R213	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
16:28:04	R213	On 07/02/2019			Bond Future	1	33,000,000	0.00 Member	Sell
16:28:04	R213	On 07/02/2019			Bond Future	1	33,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:52	R213	On 07/02/2019			Bond Future	1	33,000,000	0.00 Member	Buy
16:48:52	R213	On 07/02/2019			Bond Future	1	33,000,000	0.00 Client	Sell
Total for R213 Bond Future						11	168,400,000	0.00	
12:00:14	R214	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Buy
12:00:14	R214	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Sell
13:20:12	R214	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Sell
13:20:12	R214	On 07/02/2019			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R214 Bond Future						4	7,600,000	0.00	
Grand Total for all Instruments						171	3,693,400,000	0.00	