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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:33:36	R186	On 07/02/2019		Bond Future	1	153,000,000	0.00 Member	Buy
11:33:36	R186	On 07/02/2019		Bond Future	1	26,000,000	0.00 Member	Sell
12:19:20	R186	On 07/02/2019		Bond Future	1	127,000,000	0.00 Member	Buy
12:19:20	R186	On 07/02/2019		Bond Future	1	127,000,000	0.00 Member	Sell
12:19:20	R186	On 07/02/2019		Bond Future	1	26,000,000	0.00 Client	Sell
12:19:20	R186	On 07/02/2019		Bond Future	1	26,000,000	0.00 Member	Buy
12:19:20	R186	On 07/02/2019		Bond Future	1	127,000,000	0.00 Client	Sell
17:02:15	R186	On 07/02/2019		Bond Future	1	4,600,000	0.00 Member	Sell
17:02:15	R186	On 07/02/2019		Bond Future	1	4,600,000	0.00 Member	Buy
17:07:41	R186	On 07/02/2019		Bond Future	1	4,600,000	0.00 Member	Buy
17:07:41	R186	On 07/02/2019		Bond Future	1	4,600,000	0.00 Client	Sell
Total for R186 Bond Future					11	630,400,000	0.00	
11:35:10	R2030	On 07/02/2019		Bond Future	1	156,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:35:10	R2030	On 07/02/2019			Bond Future	1	26,000,000	0.00 Member	Sell
12:20:13	R2030	On 07/02/2019			Bond Future	1	130,000,000	0.00 Member	Buy
12:20:13	R2030	On 07/02/2019			Bond Future	1	130,000,000	0.00 Member	Sell
12:20:13	R2030	On 07/02/2019			Bond Future	1	26,000,000	0.00 Member	Buy
12:20:13	R2030	On 07/02/2019			Bond Future	1	130,000,000	0.00 Client	Sell
12:20:13	R2030	On 07/02/2019			Bond Future	1	26,000,000	0.00 Client	Sell
Total for R2030 Bond Future						7	624,000,000	0.00	
11:35:10	R2032	On 07/02/2019			Bond Future	1	130,000,000	0.00 Member	Buy
11:35:10	R2032	On 07/02/2019			Bond Future	1	22,000,000	0.00 Member	Sell
12:20:37	R2032	On 07/02/2019			Bond Future	1	108,000,000	0.00 Member	Sell
12:20:37	R2032	On 07/02/2019			Bond Future	1	22,000,000	0.00 Client	Sell
12:20:37	R2032	On 07/02/2019			Bond Future	1	108,000,000	0.00 Client	Sell
12:20:37	R2032	On 07/02/2019			Bond Future	1	108,000,000	0.00 Member	Buy
12:20:37	R2032	On 07/02/2019			Bond Future	1	22,000,000	0.00 Member	Buy
Total for R2032 Bond Future						7	520,000,000	0.00	
11:35:10	R2035	On 07/02/2019			Bond Future	1	94,000,000	0.00 Member	Buy
11:35:10	R2035	On 07/02/2019			Bond Future	1	16,000,000	0.00 Member	Sell
12:21:38	R2035	On 07/02/2019			Bond Future	1	16,000,000	0.00 Client	Sell
12:21:38	R2035	On 07/02/2019			Bond Future	1	78,000,000	0.00 Member	Sell
12:21:38	R2035	On 07/02/2019			Bond Future	1	16,000,000	0.00 Member	Buy
12:21:38	R2035	On 07/02/2019			Bond Future	1	78,000,000	0.00 Client	Sell
12:21:38	R2035	On 07/02/2019			Bond Future	1	78,000,000	0.00 Member	Buy
Total for R2035 Bond Future						7	376,000,000	0.00	
11:33:36	R2040	On 07/02/2019			Bond Future	1	59,000,000	0.00 Member	Buy
11:33:36	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
11:53:12	R2040	On 07/02/2019			Bond Future	1	706,000,000	0.00 Member	Buy
11:53:12	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	321,000,000	0.00 Member	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	79,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	28,000,000	0.00 Member	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	14,000,000	0.00 Member	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	321,000,000	0.00 Client	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	84,000,000	0.00 Client	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	84,000,000	0.00 Member	Buy
12:17:46	R2040	On 07/02/2019			Bond Future	1	79,000,000	0.00 Member	Buy
12:17:46	R2040	On 07/02/2019			Bond Future	1	79,000,000	0.00 Client	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	321,000,000	0.00 Member	Buy
12:17:46	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	28,000,000	0.00 Client	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	170,000,000	0.00 Member	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	84,000,000	0.00 Member	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	28,000,000	0.00 Member	Buy
12:17:46	R2040	On 07/02/2019			Bond Future	1	14,000,000	0.00 Member	Buy
12:17:46	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
12:17:46	R2040	On 07/02/2019			Bond Future	1	170,000,000	0.00 Member	Buy
12:17:46	R2040	On 07/02/2019			Bond Future	1	14,000,000	0.00 Client	Sell
12:17:46	R2040	On 07/02/2019			Bond Future	1	170,000,000	0.00 Client	Sell
12:18:52	R2040	On 07/02/2019			Bond Future	1	49,000,000	0.00 Member	Sell
12:18:52	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Sell
12:18:52	R2040	On 07/02/2019			Bond Future	1	49,000,000	0.00 Member	Buy
12:18:52	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
12:18:52	R2040	On 07/02/2019			Bond Future	1	49,000,000	0.00 Client	Sell
Total for R2040 Bond Future						29	3,060,000,000	0.00	
11:33:36	R2048	On 07/02/2019			Bond Future	1	17,000,000	0.00 Member	Buy
11:33:36	R2048	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
12:19:45	R2048	On 07/02/2019			Bond Future	1	15,000,000	0.00 Member	Buy
12:19:45	R2048	On 07/02/2019			Bond Future	1	15,000,000	0.00 Client	Sell
12:19:45	R2048	On 07/02/2019			Bond Future	1	15,000,000	0.00 Member	Sell
12:19:45	R2048	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
12:19:45	R2048	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				7	68,000,000		0.00
	Grand Total for all Instruments				68	5,278,400,000		0.00