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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:29:24	I2038	On 01/08/2019		Bond Future	1	20,000,000	0.00 Member	Buy
12:29:24	I2038	On 01/08/2019		Bond Future	1	20,000,000	0.00 Member	Sell
12:45:41	I2038	On 01/08/2019		Bond Future	1	20,000,000	0.00 Member	Buy
12:45:41	I2038	On 01/08/2019		Bond Future	1	20,000,000	0.00 Client	Sell
Total for I2038 Bond Future					4	80,000,000	0.00	
9:53:11	R186	On 01/08/2019		Bond Future	1	1,400,000	0.00 Member	Sell
9:53:11	R186	On 01/08/2019		Bond Future	1	6,400,000	0.00 Member	Buy
15:16:27	R186	On 01/08/2019		Bond Future	1	2,700,000	0.00 Member	Buy
15:16:27	R186	On 01/08/2019		Bond Future	1	1,400,000	0.00 Client	Sell
15:16:27	R186	On 01/08/2019		Bond Future	1	700,000	0.00 Member	Sell
15:16:27	R186	On 01/08/2019		Bond Future	1	1,500,000	0.00 Member	Sell
15:16:27	R186	On 01/08/2019		Bond Future	1	2,700,000	0.00 Client	Sell
15:16:27	R186	On 01/08/2019		Bond Future	1	2,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:27	R186	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
15:16:27	R186	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
15:16:27	R186	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
15:16:27	R186	On 01/08/2019			Bond Future	1	100,000	0.00 Client	Sell
15:16:27	R186	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Sell
15:16:27	R186	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
15:16:27	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Sell
15:16:27	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
Total for R186 Bond Future						16	25,600,000	0.00	
17:07:31	R202	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:07:31	R202	On 01/08/2019			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R202 Bond Future						2	2,400,000	0.00	
9:46:20	R2030	On 01/08/2019			Bond Future	1	2,500,000	0.00 Member	Buy
9:46:20	R2030	On 01/08/2019			Bond Future	1	2,500,000	0.00 Member	Sell
15:17:12	R2030	On 01/08/2019			Bond Future	1	2,500,000	0.00 Client	Buy
15:17:12	R2030	On 01/08/2019			Bond Future	1	2,500,000	0.00 Member	Sell
Total for R2030 Bond Future						4	10,000,000	0.00	
12:12:34	R2035	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
12:12:34	R2035	On 01/08/2019			Bond Future	1	325,000,000	0.00 Member	Sell
12:15:42	R2035	On 01/08/2019			Bond Future	1	26,000,000	0.00 Client	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	180,000,000	0.00 Member	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	80,000,000	0.00 Member	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	20,000,000	0.00 Client	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	15,000,000	0.00 Member	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	80,000,000	0.00 Member	Sell
12:15:42	R2035	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	15,000,000	0.00 Member	Sell
12:15:42	R2035	On 01/08/2019			Bond Future	1	15,000,000	0.00 Client	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	80,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:15:42	R2035	On 01/08/2019			Bond Future	1	180,000,000	0.00 Client	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	180,000,000	0.00 Member	Sell
12:15:42	R2035	On 01/08/2019			Bond Future	1	3,000,000	0.00 Client	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
12:15:42	R2035	On 01/08/2019			Bond Future	1	26,000,000	0.00 Member	Sell
12:15:42	R2035	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Sell
12:15:42	R2035	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	26,000,000	0.00 Member	Buy
12:15:42	R2035	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Sell
12:15:42	R2035	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R2035 Bond Future						22	1,300,000,000	0.00	
12:01:45	R2044	On 01/08/2019			Bond Future	1	140,000,000	0.00 Member	Sell
12:01:45	R2044	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	43,600,000	0.00 Member	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	26,900,000	0.00 Member	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	16,600,000	0.00 Client	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	26,900,000	0.00 Client	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	26,900,000	0.00 Member	Sell
12:09:52	R2044	On 01/08/2019			Bond Future	1	12,400,000	0.00 Member	Sell
12:09:52	R2044	On 01/08/2019			Bond Future	1	16,600,000	0.00 Member	Sell
12:09:52	R2044	On 01/08/2019			Bond Future	1	16,600,000	0.00 Member	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	12,400,000	0.00 Member	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	8,300,000	0.00 Member	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	43,600,000	0.00 Client	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	12,400,000	0.00 Client	Buy
12:09:52	R2044	On 01/08/2019			Bond Future	1	43,600,000	0.00 Member	Sell
12:09:52	R2044	On 01/08/2019			Bond Future	1	8,300,000	0.00 Member	Sell
12:09:52	R2044	On 01/08/2019			Bond Future	1	8,300,000	0.00 Client	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	5,500,000	0.00 Client	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	4,700,000	0.00 Member	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	7,800,000	0.00 Member	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	5,600,000	0.00 Member	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	1,700,000	0.00 Client	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	5,600,000	0.00 Client	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	3,100,000	0.00 Client	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	5,600,000	0.00 Member	Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	4,700,000	0.00 Member	Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	7,800,000	0.00 Member	Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	7,800,000	0.00 Client	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
12:09:53	R2044	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Buy
12:09:53	R2044	On 01/08/2019			Bond Future	1	4,700,000	0.00 Client	Buy
16:00:33	R2044	On 01/08/2019			Bond Future	1	171,600,000	0.00 Member	Sell
16:00:33	R2044	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Buy
16:09:52	R2044	On 01/08/2019			Bond Future	1	62,000,000	0.00 Member	Buy
16:09:52	R2044	On 01/08/2019			Bond Future	1	48,000,000	0.00 Member	Sell
16:09:52	R2044	On 01/08/2019			Bond Future	1	48,000,000	0.00 Member	Buy
16:09:52	R2044	On 01/08/2019			Bond Future	1	62,000,000	0.00 Client	Buy
16:09:52	R2044	On 01/08/2019			Bond Future	1	48,000,000	0.00 Client	Buy
16:09:52	R2044	On 01/08/2019			Bond Future	1	62,000,000	0.00 Member	Sell
16:09:52	R2044	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Sell
16:09:52	R2044	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Buy
16:09:52	R2044	On 01/08/2019			Bond Future	1	20,000,000	0.00 Client	Buy
16:09:53	R2044	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Sell
16:09:53	R2044	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Buy
16:09:53	R2044	On 01/08/2019			Bond Future	1	19,000,000	0.00 Member	Sell
16:09:53	R2044	On 01/08/2019			Bond Future	1	19,000,000	0.00 Member	Buy
16:09:53	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy

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16:09:53	R2044	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Sell
16:09:53	R2044	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Buy
16:09:53	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
16:09:53	R2044	On 01/08/2019			Bond Future	1	1,600,000	0.00 Client	Buy
16:09:53	R2044	On 01/08/2019			Bond Future	1	9,000,000	0.00 Client	Buy
16:09:53	R2044	On 01/08/2019			Bond Future	1	19,000,000	0.00 Client	Buy
16:09:53	R2044	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Sell
16:09:53	R2044	On 01/08/2019			Bond Future	1	10,000,000	0.00 Client	Buy
16:09:53	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2044 Bond Future						68	1,246,400,000	0.00	
15:35:31	R209	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Sell
15:35:31	R209	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Buy
15:49:25	R209	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Buy
15:49:25	R209	On 01/08/2019			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R209 Bond Future						4	4,400,000	0.00	
Grand Total for all Instruments						120	2,668,800,000	0.00	