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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:07:27	I2025	On 07/11/2019		Bond Future	1	1,000,000	0.00 Member	Sell
10:07:27	I2025	On 07/11/2019		Bond Future	1	1,000,000	0.00 Member	Buy
Total for I2025 Bond Future					2	2,000,000	0.00	
10:09:21	IGOV	On 07/11/2019		Index Future	1	20,000	0.00 Member	Sell
10:09:21	IGOV	On 07/11/2019		Index Future	1	20,000	0.00 Client	Buy
10:10:50	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Sell
10:10:50	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Client	Buy
10:12:39	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Buy
10:12:39	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Client	Sell
10:13:09	IGOV	On 07/11/2019		Index Future	1	20,000	0.00 Member	Buy
10:13:09	IGOV	On 07/11/2019		Index Future	1	20,000	0.00 Client	Sell
15:48:20	IGOV	On 07/11/2019		Index Future	1	120,000	0.00 Client	Sell
15:48:20	IGOV	On 07/11/2019		Index Future	1	120,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for IGOV Index Future						10	360,000	0.00	
11:27:01	R186	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Buy
11:27:01	R186	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Sell
14:32:00	R186	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
14:32:00	R186	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Buy
15:26:04	R186	On 07/11/2019			Bond Future	1	1,200,000	0.00 Client	Buy
15:26:04	R186	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:07:25	R186	On 07/11/2019			Bond Future	1	18,900,000	0.00 Member	Buy
17:07:25	R186	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Sell
17:12:52	R186	On 07/11/2019			Bond Future	1	15,900,000	0.00 Member	Sell
17:12:52	R186	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Buy
17:12:52	R186	On 07/11/2019			Bond Future	1	15,900,000	0.00 Member	Buy
17:12:52	R186	On 07/11/2019			Bond Future	1	3,000,000	0.00 Client	Sell
17:12:52	R186	On 07/11/2019			Bond Future	1	15,900,000	0.00 Client	Sell
Total for R186 Bond Future						13	100,400,000	0.00	
10:49:31	R2030	On 07/11/2019			Bond Future	1	27,900,000	0.00 Client	Sell
10:49:31	R2030	On 07/11/2019			Bond Future	1	27,900,000	0.00 Client	Buy
16:38:20	R2030	On 07/11/2019			Bond Future	1	14,000,000	0.00 Client	Sell
16:38:20	R2030	On 07/11/2019			Bond Future	1	14,000,000	0.00 Member	Buy
Total for R2030 Bond Future						4	83,800,000	0.00	
16:38:20	R2032	On 07/11/2019			Bond Future	1	25,000,000	0.00 Client	Buy
16:38:20	R2032	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R2032 Bond Future						2	50,000,000	0.00	
16:38:20	R2035	On 07/11/2019			Bond Future	1	11,000,000	0.00 Client	Sell
16:38:20	R2035	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Buy
16:47:10	R2035	On 07/11/2019			Bond Future	1	79,200,000	0.00 Member	Sell
16:47:10	R2035	On 07/11/2019			Bond Future	1	79,200,000	0.00 Client	Buy

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
Total for R2035 Bond Future							4	180,400,000	0.00		
9:36:37	R209	On 07/11/2019			Bond Future	1	330,000,000	0.00	Member	Sell	
9:36:37	R209	On 07/11/2019			Bond Future	1	330,000,000	0.00	Client	Buy	
12:13:06	R209	On 07/11/2019			Bond Future	1	3,400,000	0.00	Member	Sell	
12:13:06	R209	On 07/11/2019			Bond Future	1	3,400,000	0.00	Client	Buy	
17:07:25	R209	On 07/11/2019			Bond Future	1	15,200,000	0.00	Member	Sell	
17:07:25	R209	On 07/11/2019			Bond Future	1	15,200,000	0.00	Client	Buy	
Total for R209 Bond Future							6	697,200,000	0.00		
Grand Total for all Instruments							41	1,114,160,000	0.00		