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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
12:31:36	R186 On 07/05/2020	7.60	Call	Bond Future	1	2,200,000	0.00 Client
12:31:36	R186 On 07/05/2020	7.60	Call	Bond Future	1	800,000	0.00 Client
12:31:36	R186 On 07/05/2020	7.60	Call	Bond Future	1	2,200,000	0.00 Client
12:31:36	R186 On 07/05/2020	7.60	Call	Bond Future	1	800,000	0.00 Client
12:31:37	R186 On 07/05/2020	8.93	Put	Bond Future	1	800,000	0.00 Client
12:31:37	R186 On 07/05/2020	8.28	Call	Bond Future	1	2,200,000	0.00 Client
12:31:37	R186 On 07/05/2020	8.28	Call	Bond Future	1	2,200,000	0.00 Client
12:31:37	R186 On 07/05/2020	8.28	Call	Bond Future	1	800,000	0.00 Client
12:31:37	R186 On 07/05/2020	8.93	Put	Bond Future	1	2,200,000	0.00 Client
12:31:37	R186 On 07/05/2020	8.28	Call	Bond Future	1	800,000	0.00 Client
12:31:37	R186 On 07/05/2020	8.93	Put	Bond Future	1	2,200,000	0.00 Client
12:31:37	R186 On 07/05/2020	8.93	Put	Bond Future	1	800,000	0.00 Client

**Buy/
Sell**

Sell
Buy
Buy
Sell
Sell
Buy
Sell
Buy
Buy
Sell
Sell
Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
Total for R186 Bond Future						12	18,000,000	0.00
12:31:37	R2030	On 07/11/2019	9.76	Put	Bond Future	1	2,300,000	0.00 Client
12:31:37	R2030	On 07/11/2019	9.76	Put	Bond Future	1	800,000	0.00 Client
12:31:37	R2030	On 07/11/2019	9.10	Call	Bond Future	1	800,000	0.00 Client
12:31:37	R2030	On 07/11/2019	9.10	Call	Bond Future	1	2,300,000	0.00 Client
12:31:37	R2030	On 07/11/2019	9.76	Put	Bond Future	1	2,300,000	0.00 Client
12:31:37	R2030	On 07/11/2019	9.10	Call	Bond Future	1	800,000	0.00 Client
12:31:37	R2030	On 07/11/2019	9.10	Call	Bond Future	1	2,300,000	0.00 Client
12:31:37	R2030	On 07/11/2019	9.76	Put	Bond Future	1	800,000	0.00 Client
12:31:37	R2030	On 07/11/2019	8.60	Call	Bond Future	1	800,000	0.00 Client
12:31:37	R2030	On 07/11/2019	8.60	Call	Bond Future	1	2,300,000	0.00 Client
12:31:37	R2030	On 07/11/2019	8.60	Call	Bond Future	1	2,300,000	0.00 Client
12:31:37	R2030	On 07/11/2019	8.60	Call	Bond Future	1	800,000	0.00 Client
Total for R2030 Bond Future						12	18,600,000	0.00
12:31:36	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,000,000	0.00 Client
12:31:36	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,000,000	0.00 Client
12:31:36	R2035	On 07/05/2020	10.75	Put	Bond Future	1	700,000	0.00 Client
12:31:36	R2035	On 07/05/2020	10.75	Put	Bond Future	1	700,000	0.00 Client
12:31:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,000,000	0.00 Client
12:31:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,000,000	0.00 Client
12:31:37	R2035	On 07/05/2020	9.11	Call	Bond Future	1	2,000,000	0.00 Client
12:31:37	R2035	On 07/05/2020	9.11	Call	Bond Future	1	2,000,000	0.00 Client
12:31:37	R2035	On 07/05/2020	9.11	Call	Bond Future	1	700,000	0.00 Client
12:31:37	R2035	On 07/05/2020	9.11	Call	Bond Future	1	700,000	0.00 Client
12:31:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	700,000	0.00 Client
12:31:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	700,000	0.00 Client
Total for R2035 Bond Future						12	16,200,000	0.00
10:12:25	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Member

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
10:12:25	R209	On 07/11/2019		Bond Future	1	307,600,000	0.00 Member
17:13:38	R209	On 07/11/2019		Bond Future	1	2,200,000	0.00 Member
17:13:38	R209	On 07/11/2019		Bond Future	1	2,200,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	16,300,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	13,100,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	14,200,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	11,400,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	14,200,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	14,200,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	13,100,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	38,900,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	38,900,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	57,600,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	16,300,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	2,000,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	13,100,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	11,400,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	11,400,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	2,000,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	19,600,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	38,900,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	19,600,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	800,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	19,600,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	16,300,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	57,600,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	133,700,000	0.00 Client
17:16:26	R209	On 07/11/2019		Bond Future	1	2,000,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	133,700,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	133,700,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	57,600,000	0.00 Member
17:16:26	R209	On 07/11/2019		Bond Future	1	800,000	0.00 Client

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
Total for R209 Bond Future					33	1,234,800,000	0.00
10:16:30	R212	On 07/11/2019		Bond Future	1	400,000	0.00 Member
10:16:30	R212	On 07/11/2019		Bond Future	1	140,000,000	0.00 Member
17:20:48	R212	On 07/11/2019		Bond Future	1	60,900,000	0.00 Member
17:20:48	R212	On 07/11/2019		Bond Future	1	60,900,000	0.00 Member
17:20:48	R212	On 07/11/2019		Bond Future	1	26,200,000	0.00 Member
17:20:48	R212	On 07/11/2019		Bond Future	1	26,200,000	0.00 Client
17:20:48	R212	On 07/11/2019		Bond Future	1	60,900,000	0.00 Client
17:20:48	R212	On 07/11/2019		Bond Future	1	26,200,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	8,900,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	8,900,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	7,400,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	7,400,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	900,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	900,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	6,400,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	5,900,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	5,200,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	17,800,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	400,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	400,000	0.00 Client
17:20:49	R212	On 07/11/2019		Bond Future	1	17,800,000	0.00 Client
17:20:49	R212	On 07/11/2019		Bond Future	1	5,200,000	0.00 Client
17:20:49	R212	On 07/11/2019		Bond Future	1	5,900,000	0.00 Client
17:20:49	R212	On 07/11/2019		Bond Future	1	6,400,000	0.00 Client
17:20:49	R212	On 07/11/2019		Bond Future	1	6,400,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	5,900,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	5,200,000	0.00 Member
17:20:49	R212	On 07/11/2019		Bond Future	1	7,400,000	0.00 Client
17:20:49	R212	On 07/11/2019		Bond Future	1	900,000	0.00 Client
17:20:49	R212	On 07/11/2019		Bond Future	1	8,900,000	0.00 Client
17:20:49	R212	On 07/11/2019		Bond Future	1	17,800,000	0.00 Member

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
	Total for R212 Bond Future				31	560,000,000	0.00
	Grand Total for all Instruments				100	1,847,600,000	0.00