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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
12:27:00	I2025	On 07/11/2019		Bond Future	1	12,500,000	0.00 Member
12:27:00	I2025	On 07/11/2019		Bond Future	1	12,500,000	0.00 Client
Total for I2025 Bond Future					2	25,000,000	0.00
15:20:16	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member
15:20:16	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Client
Total for IGOV Index Future					2	20,000	0.00
10:28:13	R2030	On 06/02/2020		Bond Future	1	20,000,000	0.00 Client
10:28:13	R2030	On 06/02/2020		Bond Future	1	20,000,000	0.00 Member
11:21:16	R2030	On 07/11/2019		Bond Future	1	4,000,000	0.00 Client
11:21:16	R2030	On 07/11/2019		Bond Future	1	4,000,000	0.00 Member

**Buy/
Sell**

Sell
Buy

Sell
Buy

Buy
Sell
Buy
Sell

0:35

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
13:30:20	R2030	On 07/11/2019	8.95	Put	Bond Future	1	7,000,000	0.00 Member
13:30:20	R2030	On 07/11/2019	9.05	Put	Bond Future	1	7,000,000	0.00 Member
13:30:20	R2030	On 07/11/2019			Bond Future	1	6,100,000	0.00 Member
13:30:20	R2030	On 07/11/2019			Bond Future	1	6,100,000	0.00 Client
13:30:20	R2030	On 07/11/2019	9.05	Put	Bond Future	1	7,000,000	0.00 Client
13:30:20	R2030	On 07/11/2019	8.95	Put	Bond Future	1	7,000,000	0.00 Client
15:49:43	R2030	On 07/11/2019			Bond Future	1	100,000	0.00 Member
15:49:43	R2030	On 07/11/2019			Bond Future	1	100,000	0.00 Member
16:01:15	R2030	On 07/11/2019			Bond Future	1	100,000	0.00 Member
16:01:15	R2030	On 07/11/2019			Bond Future	1	100,000	0.00 Client
Total for R2030 Bond Future						14	88,600,000	0.00
15:49:43	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member
15:49:43	R2035	On 07/11/2019			Bond Future	1	600,000	0.00 Member
16:02:17	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member
16:02:17	R2035	On 07/11/2019			Bond Future	1	400,000	0.00 Client
16:02:17	R2035	On 07/11/2019			Bond Future	1	400,000	0.00 Member
16:02:17	R2035	On 07/11/2019			Bond Future	1	400,000	0.00 Member
16:02:17	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Client
Total for R2035 Bond Future						7	2,400,000	0.00
14:23:56	R2037	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member
14:38:07	R2037	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member
14:57:39	R2037	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member
14:57:39	R2037	On 07/11/2019			Bond Future	1	1,100,000	0.00 Client
Total for R2037 Bond Future						4	4,400,000	0.00
9:12:07	R2048	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member
9:12:07	R2048	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member
10:21:43	R2048	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client
10:21:43	R2048	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
11:19:15	R2048	On 07/11/2019			Bond Future	1	215,000,000	0.00 Member
11:19:15	R2048	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member
11:22:17	R2048	On 07/11/2019			Bond Future	1	80,000,000	0.00 Member
11:22:17	R2048	On 07/11/2019			Bond Future	1	80,000,000	0.00 Client
11:22:17	R2048	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client
11:22:17	R2048	On 07/11/2019			Bond Future	1	80,000,000	0.00 Client
11:22:17	R2048	On 07/11/2019			Bond Future	1	30,000,000	0.00 Client
11:22:17	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member
11:22:17	R2048	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member
11:22:17	R2048	On 07/11/2019			Bond Future	1	80,000,000	0.00 Member
11:22:17	R2048	On 07/11/2019			Bond Future	1	80,000,000	0.00 Member
11:22:17	R2048	On 07/11/2019			Bond Future	1	30,000,000	0.00 Member
11:22:17	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member
11:22:17	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Client
11:22:17	R2048	On 07/11/2019			Bond Future	1	80,000,000	0.00 Member
11:22:17	R2048	On 07/11/2019			Bond Future	1	30,000,000	0.00 Member
11:26:27	R2048	On 07/11/2019			Bond Future	1	40,000,000	0.00 Client
11:26:27	R2048	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member
11:26:27	R2048	On 07/11/2019			Bond Future	1	40,000,000	0.00 Member
11:26:27	R2048	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client
11:26:27	R2048	On 07/11/2019			Bond Future	1	40,000,000	0.00 Member
11:26:27	R2048	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member
11:26:27	R2048	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member
11:26:27	R2048	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client
14:23:56	R2048	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member
14:38:07	R2048	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member
14:56:55	R2048	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member
14:56:55	R2048	On 07/11/2019			Bond Future	1	1,400,000	0.00 Client
Total for R2048 Bond Future						32	1,125,600,000	0.00
14:42:36	R207	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member
14:42:36	R207	On 07/11/2019			Bond Future	1	200,000	0.00 Client
14:42:36	R207	On 07/11/2019			Bond Future	1	1,100,000	0.00 Client

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
14:50:29	R207	On 07/11/2019		Bond Future	1	1,100,000	0.00 Member
14:50:29	R207	On 07/11/2019		Bond Future	1	1,100,000	0.00 Client
14:50:42	R207	On 07/11/2019		Bond Future	1	1,100,000	0.00 Member
14:50:42	R207	On 07/11/2019		Bond Future	1	1,100,000	0.00 Member
14:51:07	R207	On 07/11/2019		Bond Future	1	1,300,000	0.00 Member
14:51:07	R207	On 07/11/2019		Bond Future	1	1,100,000	0.00 Client
14:55:15	R207	On 07/11/2019		Bond Future	1	1,300,000	0.00 Member
14:55:15	R207	On 07/11/2019		Bond Future	1	1,300,000	0.00 Member
15:04:52	R207	On 07/11/2019		Bond Future	1	1,300,000	0.00 Client
15:04:52	R207	On 07/11/2019		Bond Future	1	1,300,000	0.00 Member
Total for R207 Bond Future					13	14,400,000	0.00
16:48:13	R209	On 07/11/2019		Bond Future	1	3,400,000	0.00 Member
16:48:13	R209	On 07/11/2019		Bond Future	1	3,400,000	0.00 Client
Total for R209 Bond Future					2	6,800,000	0.00
Grand Total for all Instruments					76	1,267,220,000	0.00