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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:57:24	I2025	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Sell
13:57:24	I2025	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Buy
14:35:23	I2025	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Buy
14:35:23	I2025	On 01/08/2019		Bond Future	1	10,000,000	0.00 Client	Sell
Total for I2025 Bond Future					4	40,000,000	0.00	
13:55:40	I2029	On 01/08/2019		Bond Future	1	25,000,000	0.00 Member	Sell
13:55:40	I2029	On 01/08/2019		Bond Future	1	25,000,000	0.00 Member	Buy
13:55:40	I2029	On 01/08/2019		Bond Future	1	25,000,000	0.00 Member	Sell
13:55:40	I2029	On 01/08/2019		Bond Future	1	25,000,000	0.00 Member	Buy
14:31:55	I2029	On 01/08/2019		Bond Future	1	25,000,000	0.00 Client	Sell
14:31:55	I2029	On 01/08/2019		Bond Future	1	25,000,000	0.00 Member	Buy
14:33:02	I2029	On 01/08/2019		Bond Future	1	25,000,000	0.00 Client	Buy
14:33:02	I2029	On 01/08/2019		Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2029 Bond Future						8	200,000,000	0.00	
17:06:59	R2037	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
17:06:59	R2037	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Buy
Total for R2037 Bond Future						2	400,000	0.00	
13:57:19	R209	On 01/08/2019			Bond Future	1	28,000,000	0.00 Member	Sell
13:57:19	R209	On 01/08/2019			Bond Future	1	12,000,000	0.00 Member	Sell
13:57:19	R209	On 01/08/2019			Bond Future	1	21,400,000	0.00 Member	Buy
13:57:19	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
14:01:37	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Client	Buy
14:01:37	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
14:01:37	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Buy
14:01:37	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Buy
14:01:37	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Buy
14:01:37	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Client	Buy
14:01:37	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Sell
14:01:37	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Sell
14:01:37	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
14:02:25	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
14:02:25	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
14:02:52	R209	On 01/08/2019			Bond Future	1	21,400,000	0.00 Member	Sell
14:02:52	R209	On 01/08/2019			Bond Future	1	2,400,000	0.00 Client	Buy
14:02:52	R209	On 01/08/2019			Bond Future	1	2,900,000	0.00 Client	Buy
14:02:52	R209	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Buy
14:02:52	R209	On 01/08/2019			Bond Future	1	2,900,000	0.00 Member	Buy
14:02:52	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Buy
14:02:52	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Sell
14:02:52	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Client	Buy
14:02:52	R209	On 01/08/2019			Bond Future	1	21,400,000	0.00 Client	Buy
14:02:52	R209	On 01/08/2019			Bond Future	1	2,900,000	0.00 Member	Sell
14:02:52	R209	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Sell
17:09:17	R209	On 01/08/2019			Bond Future	1	49,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:17	R209	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Buy
17:13:22	R209	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Buy
17:13:22	R209	On 01/08/2019			Bond Future	1	2,300,000	0.00 Client	Buy
17:13:22	R209	On 01/08/2019			Bond Future	1	5,100,000	0.00 Client	Buy
17:13:22	R209	On 01/08/2019			Bond Future	1	37,400,000	0.00 Client	Buy
17:13:22	R209	On 01/08/2019			Bond Future	1	37,400,000	0.00 Member	Buy
17:13:22	R209	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Sell
17:13:22	R209	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Buy
17:13:22	R209	On 01/08/2019			Bond Future	1	37,400,000	0.00 Member	Sell
17:13:22	R209	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:16:05	R209	On 01/08/2019			Bond Future	1	4,200,000	0.00 Client	Buy
17:16:05	R209	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Sell
Total for R209 Bond Future						39	356,000,000	0.00	
Grand Total for all Instruments						53	596,400,000	0.00	