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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:20:44	ALBI	On 07/11/2019		Index Future	1	30,000	0.00 Member	Buy
14:20:44	ALBI	On 07/11/2019		Index Future	1	30,000	0.00 Member	Sell
15:17:23	ALBI	On 07/11/2019		Index Future	1	30,000	0.00 Member	Sell
15:17:23	ALBI	On 07/11/2019		Index Future	1	30,000	0.00 Client	Buy
Total for ALBI Index Future					4	120,000	0.00	
10:00:49	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Buy
10:00:49	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
11:08:55	I2038	On 07/11/2019		Bond Future	1	8,500,000	0.00 Member	Sell
11:08:55	I2038	On 07/11/2019		Bond Future	1	8,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						2	17,000,000	0.00	
15:32:42	I2050	On 07/11/2019			Bond Future	1	13,500,000	0.00 Member	Sell
15:32:42	I2050	On 07/11/2019			Bond Future	1	13,500,000	0.00 Client	Buy
Total for I2050 Bond Future						2	27,000,000	0.00	
11:13:12	R186	On 07/11/2019			Bond Future	1	25,800,000	0.00 Member	Buy
11:13:12	R186	On 07/11/2019			Bond Future	1	25,800,000	0.00 Client	Sell
11:17:32	R186	On 07/11/2019			Bond Future	1	25,800,000	0.00 Member	Sell
11:17:32	R186	On 07/11/2019			Bond Future	1	25,800,000	0.00 Client	Buy
11:17:32	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Buy
11:17:32	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Client	Sell
11:20:52	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Sell
11:20:52	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Client	Buy
11:28:47	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Buy
11:28:47	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Client	Sell
11:28:47	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Client	Sell
11:28:47	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Buy
12:09:48	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Sell
12:09:48	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Sell
12:09:48	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Buy
12:09:48	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Buy
Total for R186 Bond Future						16	445,200,000	0.00	
11:03:37	R2023	On 07/11/2019			Bond Future	1	2,600,000	0.00 Member	Sell
11:03:37	R2023	On 07/11/2019			Bond Future	1	2,600,000	0.00 Client	Buy
Total for R2023 Bond Future						2	5,200,000	0.00	
16:21:30	R2035	On 07/11/2019			Bond Future	1	47,300,000	0.00 Member	Sell
16:21:30	R2035	On 07/11/2019			Bond Future	1	47,300,000	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						2	94,600,000	0.00	
14:01:58	R2040	On 07/11/2019			Bond Future	1	220,000,000	0.00 Member	Buy
14:01:58	R2040	On 07/11/2019			Bond Future	1	220,000,000	0.00 Member	Sell
14:39:40	R2040	On 07/11/2019			Bond Future	1	200,000,000	0.00 Member	Buy
14:39:40	R2040	On 07/11/2019			Bond Future	1	200,000,000	0.00 Client	Sell
14:39:40	R2040	On 07/11/2019			Bond Future	1	20,000,000	0.00 Client	Sell
14:39:40	R2040	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R2040 Bond Future						6	880,000,000	0.00	
Grand Total for all Instruments						36	1,469,140,000	0.00	