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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:23:18	I2025	On 07/11/2019		Bond Future	1	1,000,000	0.00 Member	Sell
9:23:18	I2025	On 07/11/2019		Bond Future	1	1,000,000	0.00 Client	Buy
Total for I2025 Bond Future					2	2,000,000	0.00	
16:20:07	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Member	Buy
16:20:07	R186	On 07/11/2019		Bond Future	1	15,000,000	0.00 Member	Sell
16:20:07	R186	On 07/11/2019		Bond Future	1	25,000,000	0.00 Member	Buy
16:20:07	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Member	Sell
16:29:05	R186	On 07/11/2019		Bond Future	1	4,500,000	0.00 Member	Buy
16:29:05	R186	On 07/11/2019		Bond Future	1	4,500,000	0.00 Client	Sell
16:34:17	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Client	Buy
16:34:17	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Member	Sell
16:35:31	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Member	Sell
16:35:31	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:31	R186	On 07/11/2019			Bond Future	1	15,000,000	0.00 Client	Sell
16:35:31	R186	On 07/11/2019			Bond Future	1	15,000,000	0.00 Member	Buy
16:35:31	R186	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future						13	149,000,000	0.00	
12:00:44	R2030	On 07/11/2019			Bond Future	1	27,900,000	0.00 Member	Sell
12:00:44	R2030	On 07/11/2019			Bond Future	1	27,900,000	0.00 Client	Buy
Total for R2030 Bond Future						2	55,800,000	0.00	
8:54:59	R2035	On 07/11/2019			Bond Future	1	39,600,000	0.00 Member	Sell
8:54:59	R2035	On 07/11/2019			Bond Future	1	40,500,000	0.00 Member	Buy
9:42:06	R2035	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Buy
9:42:06	R2035	On 07/11/2019			Bond Future	1	39,600,000	0.00 Member	Buy
9:42:06	R2035	On 07/11/2019			Bond Future	1	39,600,000	0.00 Client	Sell
9:42:06	R2035	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Sell
9:42:06	R2035	On 07/11/2019			Bond Future	1	900,000	0.00 Client	Sell
16:29:05	R2035	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
16:29:05	R2035	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2035 Bond Future						9	166,000,000	0.00	
11:04:57	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Sell
11:04:57	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Buy
11:09:20	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Sell
11:09:20	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Client	Buy
16:20:07	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Buy
16:20:07	R2048	On 07/11/2019			Bond Future	1	15,000,000	0.00 Member	Sell
16:20:07	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
16:20:07	R2048	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Buy
16:33:59	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Buy
16:33:59	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
16:34:59	R2048	On 07/11/2019			Bond Future	1	15,000,000	0.00 Client	Sell
16:34:59	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:34:59	R2048	On 07/11/2019			Bond Future	1	15,000,000	0.00 Member	Buy
16:34:59	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Buy
16:34:59	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R2048 Bond Future						15	220,000,000	0.00	
17:10:29	R209	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
17:10:29	R209	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R209 Bond Future						2	4,000,000	0.00	
Grand Total for all Instruments						43	596,800,000	0.00	