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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/10/2019

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:42:19	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Member	Sell
13:42:19	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI						2	20,000	0.00	
10:54:07	R186	On 07/11/2019			Bond Future	1	9,600,000	0.00 Member	Sell
10:54:07	R186	On 07/11/2019			Bond Future	1	9,600,000	0.00 Client	Buy
10:55:42	R186	On 07/11/2019	8.23	Call	Bond Future	1	7,100,000	0.00 Member	Buy
10:55:42	R186	On 07/11/2019	8.23	Call	Bond Future	1	7,100,000	0.00 Member	Sell
Total for R186 Bond Future						4	33,400,000	0.00	
13:18:10	R2023	On 07/11/2019			Bond Future	1	42,100,000	0.00 Member	Sell
13:18:10	R2023	On 07/11/2019			Bond Future	1	42,100,000	0.00 Member	Buy
15:42:08	R2023	On 07/11/2019			Bond Future	1	42,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:42:08	R2023	On 07/11/2019			Bond Future	1	42,100,000	0.00 Member	Buy
Total for R2023 Bond Future						4	168,400,000	0.00	
12:20:47	R2030	On 07/11/2019			Bond Future	1	18,300,000	0.00 Member	Sell
12:20:47	R2030	On 07/11/2019			Bond Future	1	18,300,000	0.00 Member	Buy
14:11:03	R2030	On 07/11/2019			Bond Future	1	18,300,000	0.00 Client	Sell
14:11:03	R2030	On 07/11/2019			Bond Future	1	18,300,000	0.00 Member	Buy
15:53:12	R2030	On 07/11/2019			Bond Future	1	21,000,000	0.00 Client	Buy
15:53:12	R2030	On 07/11/2019			Bond Future	1	21,000,000	0.00 Member	Sell
Total for R2030 Bond Future						6	115,200,000	0.00	
12:55:14	R2032	On 07/11/2019			Bond Future	1	76,900,000	0.00 Member	Sell
12:55:14	R2032	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
13:13:01	R2032	On 07/11/2019			Bond Future	1	22,900,000	0.00 Member	Sell
13:13:01	R2032	On 07/11/2019			Bond Future	1	22,900,000	0.00 Client	Buy
13:13:01	R2032	On 07/11/2019			Bond Future	1	22,900,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	22,300,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	22,300,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	14,300,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	1,700,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	22,300,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	4,400,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	4,400,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	4,400,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	300,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	14,300,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	4,000,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	900,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	14,300,000	0.00 Client	Buy
13:13:02	R2032	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Sell
13:13:02	R2032	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Sell
14:25:30	R2032	On 07/11/2019			Bond Future	1	38,000,000	0.00 Client	Sell
14:25:30	R2032	On 07/11/2019			Bond Future	1	38,000,000	0.00 Member	Buy
Total for R2032 Bond Future						42	383,600,000	0.00	
14:25:30	R2035	On 07/11/2019			Bond Future	1	17,000,000	0.00 Client	Buy
14:25:30	R2035	On 07/11/2019			Bond Future	1	17,000,000	0.00 Member	Sell
Total for R2035 Bond Future						2	34,000,000	0.00	
12:55:14	R2037	On 07/11/2019			Bond Future	1	78,100,000	0.00 Member	Sell
12:55:14	R2037	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
13:14:18	R2037	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Sell
13:14:18	R2037	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:14:18	R2037	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	22,600,000	0.00 Member	Sell
13:14:18	R2037	On 07/11/2019			Bond Future	1	22,600,000	0.00 Client	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	23,200,000	0.00 Client	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	14,500,000	0.00 Client	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	1,700,000	0.00 Client	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	23,200,000	0.00 Member	Sell
13:14:18	R2037	On 07/11/2019			Bond Future	1	23,200,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	4,500,000	0.00 Member	Sell
13:14:18	R2037	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Sell
13:14:18	R2037	On 07/11/2019			Bond Future	1	4,500,000	0.00 Client	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Sell
13:14:18	R2037	On 07/11/2019			Bond Future	1	22,600,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	14,500,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	4,500,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	14,500,000	0.00 Member	Sell
13:14:18	R2037	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	4,100,000	0.00 Client	Buy
13:14:18	R2037	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Buy
13:14:19	R2037	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Buy
13:14:19	R2037	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Buy
13:14:19	R2037	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
13:14:19	R2037	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Sell
13:14:19	R2037	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
13:14:19	R2037	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Buy
13:14:19	R2037	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
13:14:19	R2037	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
13:14:19	R2037	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Sell
13:14:19	R2037	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Buy
13:14:19	R2037	On 07/11/2019			Bond Future	1	300,000	0.00 Client	Buy
Total for R2037 Bond Future						40	312,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:42:34	R2044	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
10:42:34	R2044	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
13:18:10	R2044	On 07/11/2019			Bond Future	1	15,600,000	0.00 Member	Buy
13:18:10	R2044	On 07/11/2019			Bond Future	1	15,600,000	0.00 Member	Sell
14:17:33	R2044	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
14:17:33	R2044	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
15:41:05	R2044	On 07/11/2019			Bond Future	1	15,600,000	0.00 Client	Buy
15:41:05	R2044	On 07/11/2019			Bond Future	1	15,600,000	0.00 Member	Sell
Total for R2044 Bond Future						8	64,800,000	0.00	
10:12:25	R207	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
10:12:25	R207	On 07/11/2019			Bond Future	1	4,600,000	0.00 Client	Buy
10:49:54	R207	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
10:49:54	R207	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Sell
10:50:21	R207	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
10:50:21	R207	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Sell
10:50:35	R207	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
10:50:35	R207	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
11:13:58	R207	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Buy
11:13:58	R207	On 07/11/2019			Bond Future	1	3,500,000	0.00 Client	Sell
11:56:25	R207	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Sell
11:56:25	R207	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R207 Bond Future						12	20,400,000	0.00	
16:45:01	R209	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Sell
16:45:01	R209	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Buy
17:20:57	R209	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Buy
17:20:57	R209	On 07/11/2019			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R209 Bond Future						4	6,000,000	0.00	
Grand Total for all Instruments						124	1,138,220,000	0.00	