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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
14:45:16	I2038	On 07/11/2019		Bond Future	1	10,400,000	0.00 Member
14:45:16	I2038	On 07/11/2019		Bond Future	1	10,400,000	0.00 Client
Total for I2038 Bond Future					2	20,800,000	0.00
11:19:36	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Member
11:25:44	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Member
11:30:43	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Member
11:30:43	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Client
Total for R186 Bond Future					4	10,000,000	0.00
15:07:50	R2030	On 07/11/2019		Bond Future	1	80,000,000	0.00 Member
15:07:50	R2030	On 07/11/2019	9.05	Put Bond Future	1	533,300,000	0.00 Member

**Buy/
Sell**

Buy
Sell

Buy
Sell
Buy
Sell

Sell
Sell

3:49

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
15:07:50	R2030	On 07/11/2019	9.25	Put	Bond Future	1	533,300,000	0.00 Member
15:07:50	R2030	On 07/11/2019	9.25	Put	Bond Future	1	7,100,000	0.00 Member
15:07:50	R2030	On 07/11/2019	9.05	Put	Bond Future	1	7,400,000	0.00 Member
15:07:50	R2030	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member
17:01:59	R2030	On 07/11/2019	9.25	Put	Bond Future	1	4,100,000	0.00 Member
17:01:59	R2030	On 07/11/2019	9.25	Put	Bond Future	1	4,100,000	0.00 Client
17:01:59	R2030	On 07/11/2019	9.25	Put	Bond Future	1	4,100,000	0.00 Member
17:01:59	R2030	On 07/11/2019	9.25	Put	Bond Future	1	1,300,000	0.00 Member
17:01:59	R2030	On 07/11/2019	9.25	Put	Bond Future	1	1,300,000	0.00 Client
17:01:59	R2030	On 07/11/2019	9.25	Put	Bond Future	1	1,300,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	14,000,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	14,000,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	13,800,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	15,300,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	185,400,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	7,100,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	15,300,000	0.00 Client
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	16,800,000	0.00 Client
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	13,800,000	0.00 Client
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	17,200,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	185,400,000	0.00 Client
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	17,200,000	0.00 Client
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	16,800,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	7,100,000	0.00 Client
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	258,300,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	17,200,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	185,400,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	16,800,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	14,000,000	0.00 Client
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	258,300,000	0.00 Client
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	258,300,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	13,800,000	0.00 Member
17:02:00	R2030	On 07/11/2019	9.25	Put	Bond Future	1	15,300,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	16,200,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	191,200,000	0.00 Member

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	1,300,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	255,300,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	16,600,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	4,000,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	1,300,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	13,300,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	13,300,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	16,600,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	14,700,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	16,200,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	13,300,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	14,700,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	1,300,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	7,400,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	13,300,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	191,200,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	7,400,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	14,700,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	4,000,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	191,200,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	16,200,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	13,300,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	255,300,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	255,300,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	16,600,000	0.00 Client
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	13,300,000	0.00 Member
17:08:08	R2030	On 07/11/2019	9.05	Put	Bond Future	1	4,000,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,200,000	0.00 Client
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,200,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,500,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	38,300,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	600,000	0.00 Client
17:16:18	R2030	On 07/11/2019			Bond Future	1	38,300,000	0.00 Client
17:16:18	R2030	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
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,500,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	200,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	28,700,000	0.00 Client
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client
17:16:18	R2030	On 07/11/2019			Bond Future	1	28,700,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	200,000	0.00 Client
17:16:18	R2030	On 07/11/2019			Bond Future	1	600,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	600,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,200,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,500,000	0.00 Client
17:16:18	R2030	On 07/11/2019			Bond Future	1	28,700,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	38,300,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member
17:16:18	R2030	On 07/11/2019			Bond Future	1	200,000	0.00 Member
Total for R2030 Bond Future						93	4,586,400,000	0.00
9:49:25	R208	On 07/11/2019			Bond Future	1	400,000	0.00 Member
9:49:25	R208	On 07/11/2019			Bond Future	1	400,000	0.00 Member
13:36:43	R208	On 07/11/2019			Bond Future	1	400,000	0.00 Member
13:36:43	R208	On 07/11/2019			Bond Future	1	400,000	0.00 Client
Total for R208 Bond Future						4	1,600,000	0.00
Grand Total for all Instruments						103	4,618,800,000	0.00