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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:10:06	I2025	On 07/02/2019		Bond Future	1	17,100,000	0.00 Member	Buy
15:10:06	I2025	On 07/02/2019		Bond Future	1	17,100,000	0.00 Member	Sell
Total for I2025 Bond Future					2	34,200,000	0.00	
15:09:47	I2029	On 07/02/2019		Bond Future	1	8,000,000	0.00 Member	Sell
15:09:47	I2029	On 07/02/2019		Bond Future	1	8,000,000	0.00 Member	Buy
Total for I2029 Bond Future					2	16,000,000	0.00	
16:37:39	I2033	On 07/02/2019		Bond Future	1	12,000,000	0.00 Member	Buy
16:37:39	I2033	On 07/02/2019		Bond Future	1	12,000,000	0.00 Member	Sell
16:51:12	I2033	On 07/02/2019		Bond Future	1	12,000,000	0.00 Client	Sell
16:51:12	I2033	On 07/02/2019		Bond Future	1	12,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2033 Bond Future						4	48,000,000	0.00	
9:09:51	I2050	On 07/02/2019			Bond Future	1	15,000,000	0.00 Member	Sell
9:09:51	I2050	On 07/02/2019			Bond Future	1	15,000,000	0.00 Member	Buy
9:22:53	I2050	On 07/02/2019			Bond Future	1	15,000,000	0.00 Member	Sell
9:22:53	I2050	On 07/02/2019			Bond Future	1	15,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	60,000,000	0.00	
15:42:17	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Buy
15:42:17	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
Total for R186 Bond Future						2	1,000,000	0.00	
12:38:35	R2023	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Buy
12:38:35	R2023	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
13:38:13	R2023	On 07/02/2019			Bond Future	1	2,900,000	0.00 Client	Buy
13:38:13	R2023	On 07/02/2019			Bond Future	1	2,900,000	0.00 Client	Sell
16:28:16	R2023	On 07/02/2019			Bond Future	1	8,000,000	0.00 Member	Sell
16:28:16	R2023	On 07/02/2019			Bond Future	1	8,000,000	0.00 Member	Buy
16:51:29	R2023	On 07/02/2019			Bond Future	1	8,000,000	0.00 Client	Buy
16:51:29	R2023	On 07/02/2019			Bond Future	1	8,000,000	0.00 Member	Sell
17:21:56	R2023	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
17:21:56	R2023	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Buy
17:21:56	R2023	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Buy
17:21:56	R2023	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R2023 Bond Future						12	50,000,000	0.00	
10:30:07	R2030	On 07/02/2019			Bond Future	1	3,700,000	0.00 Member	Sell
10:30:07	R2030	On 07/02/2019			Bond Future	1	3,700,000	0.00 Member	Buy
14:44:26	R2030	On 07/02/2019			Bond Future	1	3,700,000	0.00 Client	Buy
14:44:26	R2030	On 07/02/2019			Bond Future	1	3,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2030 Bond Future						4	14,800,000	0.00	
13:55:40	R2037	On 07/02/2019			Bond Future	1	74,000,000	0.00 Client	Sell
13:55:40	R2037	On 07/02/2019			Bond Future	1	74,000,000	0.00 Member	Buy
Total for R2037 Bond Future						2	148,000,000	0.00	
10:46:23	R2044	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Buy
10:46:23	R2044	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Sell
11:46:07	R2044	On 07/02/2019			Bond Future	1	19,100,000	0.00 Client	Buy
11:46:07	R2044	On 07/02/2019			Bond Future	1	19,100,000	0.00 Member	Sell
Total for R2044 Bond Future						4	76,400,000	0.00	
14:45:19	R207	On 07/02/2019			Bond Future	1	27,400,000	0.00 Member	Buy
14:45:19	R207	On 07/02/2019			Bond Future	1	27,400,000	0.00 Member	Sell
16:59:33	R207	On 07/02/2019			Bond Future	1	27,400,000	0.00 Member	Buy
16:59:33	R207	On 07/02/2019			Bond Future	1	27,400,000	0.00 Client	Sell
Total for R207 Bond Future						4	109,600,000	0.00	
15:50:14	R209	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Sell
15:50:14	R209	On 07/02/2019			Bond Future	1	5,700,000	0.00 Member	Buy
15:55:43	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
15:55:43	R209	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Buy
15:55:43	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
15:55:43	R209	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
15:55:43	R209	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Buy
15:55:43	R209	On 07/02/2019			Bond Future	1	5,700,000	0.00 Client	Buy
15:55:43	R209	On 07/02/2019			Bond Future	1	5,700,000	0.00 Member	Sell
15:55:43	R209	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Buy
15:55:43	R209	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Sell
15:55:43	R209	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
15:55:43	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						13	39,200,000	0.00	
15:10:22	R212	On 07/02/2019			Bond Future	1	192,000,000	0.00 Member	Buy
15:10:22	R212	On 07/02/2019			Bond Future	1	192,000,000	0.00 Member	Sell
Total for R212 Bond Future						2	384,000,000	0.00	
Grand Total for all Instruments						55	981,200,000	0.00	