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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:03:22	I2038	On 07/02/2019		Bond Future	1	60,000,000	0.00 Member	Sell
16:03:22	I2038	On 07/02/2019		Bond Future	1	34,000,000	0.00 Member	Buy
16:21:03	I2038	On 07/02/2019		Bond Future	1	19,000,000	0.00 Member	Sell
16:21:03	I2038	On 07/02/2019		Bond Future	1	19,000,000	0.00 Member	Buy
16:21:03	I2038	On 07/02/2019		Bond Future	1	19,000,000	0.00 Client	Buy
16:21:04	I2038	On 07/02/2019		Bond Future	1	7,000,000	0.00 Member	Sell
16:21:04	I2038	On 07/02/2019		Bond Future	1	7,000,000	0.00 Member	Buy
16:21:04	I2038	On 07/02/2019		Bond Future	1	7,000,000	0.00 Client	Buy
16:21:04	I2038	On 07/02/2019		Bond Future	1	34,000,000	0.00 Member	Sell
16:21:04	I2038	On 07/02/2019		Bond Future	1	34,000,000	0.00 Client	Buy
Total for I2038 Bond Future					10	240,000,000	0.00	
11:25:04	R186	On 07/02/2019		Bond Future	1	100,000,000	0.00 Client	Buy
11:25:04	R186	On 07/02/2019		Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:34:17	R186	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Buy
12:34:17	R186	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Sell
12:41:20	R186	On 07/02/2019			Bond Future	1	4,900,000	0.00 Member	Sell
12:41:20	R186	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Buy
13:56:07	R186	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	4,900,000	0.00 Member	Buy
13:56:07	R186	On 07/02/2019			Bond Future	1	9,200,000	0.00 Member	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	172,000,000	0.00 Member	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	6,200,000	0.00 Member	Buy
13:56:07	R186	On 07/02/2019			Bond Future	1	172,000,000	0.00 Member	Buy
13:56:07	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Buy
13:56:07	R186	On 07/02/2019			Bond Future	1	6,200,000	0.00 Client	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	4,900,000	0.00 Client	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	172,000,000	0.00 Client	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	9,200,000	0.00 Client	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	6,200,000	0.00 Member	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Buy
13:56:07	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Client	Sell
13:56:07	R186	On 07/02/2019			Bond Future	1	9,200,000	0.00 Member	Buy
13:56:07	R186	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Sell
14:29:00	R186	On 07/02/2019			Bond Future	1	200,000,000	0.00 Client	Sell
14:29:00	R186	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Buy
Total for R186 Bond Future						25	1,800,000,000	0.00	
13:13:23	R2048	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
13:19:42	R2048	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
15:48:40	R2048	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Sell
15:48:40	R2048	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
Total for R2048 Bond Future						4	1,200,000	0.00	
10:57:14	R208	On 07/02/2019			Bond Future	1	14,800,000	0.00 Member	Sell
10:57:14	R208	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:00:36	R208	On 07/02/2019			Bond Future	1	8,200,000	0.00 Member	Buy
11:00:36	R208	On 07/02/2019			Bond Future	1	8,200,000	0.00 Member	Sell
11:00:36	R208	On 07/02/2019			Bond Future	1	8,200,000	0.00 Client	Buy
11:00:37	R208	On 07/02/2019			Bond Future	1	2,400,000	0.00 Client	Buy
11:00:37	R208	On 07/02/2019			Bond Future	1	4,200,000	0.00 Member	Sell
11:00:37	R208	On 07/02/2019			Bond Future	1	4,200,000	0.00 Member	Buy
11:00:37	R208	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Sell
11:00:37	R208	On 07/02/2019			Bond Future	1	4,200,000	0.00 Client	Buy
Total for R208 Bond Future						10	59,200,000	0.00	
10:57:14	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
10:57:14	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
11:00:56	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
11:00:56	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
11:00:56	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
11:00:56	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
11:00:56	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
Total for R209 Bond Future						7	4,800,000	0.00	
Grand Total for all Instruments						56	2,105,200,000	0.00	