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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
14:45:48	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member
14:45:48	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Client
Total for GOVI GOVI					2	40,000	0.00
11:10:44	I2038	On 07/11/2019		Bond Future	1	5,800,000	0.00 Client
11:10:44	I2038	On 07/11/2019		Bond Future	1	5,800,000	0.00 Member
Total for I2038 Bond Future					2	11,600,000	0.00
16:27:45	R2030	On 07/11/2019		Bond Future	1	54,500,000	0.00 Member
16:27:45	R2030	On 07/11/2019		Bond Future	1	54,500,000	0.00 Client

**Buy/
Sell**

Sell
Buy

Buy
Sell

Buy
Sell

7:48

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
Total for R2030 Bond Future						2	109,000,000	0.00
16:19:33	R2044	On 07/11/2019			Bond Future	1	200,000	0.00 Member
16:19:33	R2044	On 07/11/2019			Bond Future	1	200,000	0.00 Member
16:21:19	R2044	On 07/11/2019			Bond Future	1	200,000	0.00 Client
16:21:19	R2044	On 07/11/2019			Bond Future	1	200,000	0.00 Member
Total for R2044 Bond Future						4	800,000	0.00
16:19:33	R2048	On 07/11/2019			Bond Future	1	100,000	0.00 Member
16:19:33	R2048	On 07/11/2019			Bond Future	1	100,000	0.00 Member
16:21:19	R2048	On 07/11/2019			Bond Future	1	100,000	0.00 Client
16:21:19	R2048	On 07/11/2019			Bond Future	1	100,000	0.00 Member
Total for R2048 Bond Future						4	400,000	0.00
9:08:33	R209	On 07/11/2019			Bond Future	1	6,600,000	0.00 Member
9:08:33	R209	On 07/11/2019			Bond Future	1	6,600,000	0.00 Client
14:40:29	R209	On 07/11/2019			Bond Future	1	3,900,000	0.00 Member
14:40:29	R209	On 07/11/2019			Bond Future	1	23,200,000	0.00 Member
16:19:33	R209	On 07/11/2019			Bond Future	1	300,000	0.00 Member
16:19:33	R209	On 07/11/2019			Bond Future	1	300,000	0.00 Member
16:21:19	R209	On 07/11/2019			Bond Future	1	300,000	0.00 Client
16:21:19	R209	On 07/11/2019			Bond Future	1	300,000	0.00 Member
16:36:19	R209	On 07/11/2019			Bond Future	1	400,000	0.00 Member
16:36:19	R209	On 07/11/2019			Bond Future	1	3,900,000	0.00 Client
16:36:19	R209	On 07/11/2019			Bond Future	1	2,600,000	0.00 Client
16:36:19	R209	On 07/11/2019			Bond Future	1	200,000	0.00 Member
16:36:19	R209	On 07/11/2019			Bond Future	1	400,000	0.00 Member
16:36:19	R209	On 07/11/2019			Bond Future	1	7,800,000	0.00 Client
16:36:19	R209	On 07/11/2019			Bond Future	1	2,300,000	0.00 Client
16:36:19	R209	On 07/11/2019			Bond Future	1	3,200,000	0.00 Member
16:36:19	R209	On 07/11/2019			Bond Future	1	7,800,000	0.00 Member

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
16:36:19	R209	On 07/11/2019		Bond Future	1	2,300,000	0.00 Member
16:36:19	R209	On 07/11/2019		Bond Future	1	400,000	0.00 Client
16:36:19	R209	On 07/11/2019		Bond Future	1	7,800,000	0.00 Member
16:36:19	R209	On 07/11/2019		Bond Future	1	2,300,000	0.00 Member
16:36:19	R209	On 07/11/2019		Bond Future	1	2,600,000	0.00 Member
16:36:19	R209	On 07/11/2019		Bond Future	1	2,600,000	0.00 Member
16:36:19	R209	On 07/11/2019		Bond Future	1	3,200,000	0.00 Member
16:36:19	R209	On 07/11/2019		Bond Future	1	3,200,000	0.00 Client
16:36:19	R209	On 07/11/2019		Bond Future	1	2,800,000	0.00 Client
16:36:19	R209	On 07/11/2019		Bond Future	1	3,900,000	0.00 Member
16:36:19	R209	On 07/11/2019		Bond Future	1	2,800,000	0.00 Member
16:36:19	R209	On 07/11/2019		Bond Future	1	2,800,000	0.00 Member
16:36:19	R209	On 07/11/2019		Bond Future	1	200,000	0.00 Client
16:36:19	R209	On 07/11/2019		Bond Future	1	200,000	0.00 Member
16:56:19	R209	On 07/11/2019		Bond Future	1	1,000,000	0.00 Member
16:56:19	R209	On 07/11/2019		Bond Future	1	1,000,000	0.00 Client
Total for R209 Bond Future					33	109,200,000	0.00
Grand Total for all Instruments					47	231,040,000	0.00