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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:47:37	GOVI	On 07/02/2019		GOVI	1	30,000	0.00 Client	Buy
10:47:37	GOVI	On 07/02/2019		GOVI	1	30,000	0.00 Member	Sell
12:10:32	GOVI	On 07/02/2019		GOVI	1	30,000	0.00 Client	Sell
12:10:32	GOVI	On 07/02/2019		GOVI	1	30,000	0.00 Member	Buy
Total for GOVI GOVI					4	120,000	0.00	
16:25:11	IGOV	On 07/02/2019		Index Future	1	50,000	0.00 Member	Sell
16:25:11	IGOV	On 07/02/2019		Index Future	1	50,000	0.00 Client	Buy
16:31:55	IGOV	On 07/02/2019		Index Future	1	50,000	0.00 Client	Sell
16:31:55	IGOV	On 07/02/2019		Index Future	1	50,000	0.00 Client	Buy
Total for IGOV Index Future					4	200,000	0.00	
9:40:01	R186	On 07/02/2019		Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:40:01	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
12:17:20	R186	On 07/02/2019			Bond Future	1	50,000,000	0.00 Member	Sell
12:17:20	R186	On 07/02/2019			Bond Future	1	50,000,000	0.00 Client	Buy
14:51:28	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
14:51:28	R186	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
15:55:15	R186	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Buy
15:55:15	R186	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Sell
16:08:19	R186	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Sell
16:08:19	R186	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Buy
16:30:22	R186	On 07/02/2019			Bond Future	1	25,000,000	0.00 Client	Sell
16:30:22	R186	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Buy
Total for R186 Bond Future						12	252,000,000	0.00	
14:43:15	R2037	On 07/02/2019			Bond Future	1	131,000,000	0.00 Member	Buy
14:43:15	R2037	On 07/02/2019			Bond Future	1	131,000,000	0.00 Member	Sell
14:51:31	R2037	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Sell
14:51:31	R2037	On 07/02/2019			Bond Future	1	131,000,000	0.00 Member	Buy
16:35:52	R2037	On 07/02/2019			Bond Future	1	7,200,000	0.00 Member	Sell
16:35:52	R2037	On 07/02/2019			Bond Future	1	7,200,000	0.00 Client	Sell
16:35:52	R2037	On 07/02/2019			Bond Future	1	115,900,000	0.00 Client	Sell
16:35:52	R2037	On 07/02/2019			Bond Future	1	115,900,000	0.00 Member	Sell
16:35:52	R2037	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Buy
16:35:52	R2037	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Sell
16:35:52	R2037	On 07/02/2019			Bond Future	1	115,900,000	0.00 Member	Buy
16:35:52	R2037	On 07/02/2019			Bond Future	1	4,800,000	0.00 Client	Sell
16:35:52	R2037	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Buy
16:35:52	R2037	On 07/02/2019			Bond Future	1	7,200,000	0.00 Member	Buy
16:35:52	R2037	On 07/02/2019			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R2037 Bond Future						15	786,000,000	0.00	
12:33:24	R2044	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
12:33:24	R2044	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
14:50:59	R2044	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:50:59	R2044	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Buy
Total for R2044 Bond Future						4	3,600,000	0.00	
16:06:45	R207	On 07/02/2019			Bond Future	1	17,700,000	0.00 Member	Sell
16:06:45	R207	On 07/02/2019			Bond Future	1	32,000,000	0.00 Member	Buy
16:57:30	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	6,100,000	0.00 Client	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Buy
16:57:30	R207	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Buy
16:57:30	R207	On 07/02/2019			Bond Future	1	5,500,000	0.00 Client	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
16:57:30	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	6,100,000	0.00 Member	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
16:57:30	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Sell
16:57:30	R207	On 07/02/2019			Bond Future	1	6,100,000	0.00 Member	Buy
16:57:30	R207	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Buy
16:57:30	R207	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Sell
16:57:31	R207	On 07/02/2019			Bond Future	1	17,700,000	0.00 Client	Sell
16:57:31	R207	On 07/02/2019			Bond Future	1	17,700,000	0.00 Member	Buy
Total for R207 Bond Future						22	128,000,000	0.00	
16:09:18	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:09:18	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:12:12	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:12:12	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						4	4,000,000	0.00	
11:40:02	R214	On 07/02/2019			Bond Future	1	98,000,000	0.00 Member	Buy
11:40:02	R214	On 07/02/2019			Bond Future	1	98,000,000	0.00 Member	Sell
12:12:17	R214	On 07/02/2019			Bond Future	1	98,000,000	0.00 Member	Sell
12:12:17	R214	On 07/02/2019			Bond Future	1	98,000,000	0.00 Client	Buy
13:05:21	R214	On 07/02/2019			Bond Future	1	98,000,000	0.00 Member	Sell
13:05:21	R214	On 07/02/2019			Bond Future	1	98,000,000	0.00 Member	Buy
13:47:41	R214	On 07/02/2019			Bond Future	1	98,000,000	0.00 Member	Buy
13:47:41	R214	On 07/02/2019			Bond Future	1	98,000,000	0.00 Client	Sell
Total for R214 Bond Future						8	784,000,000	0.00	
Grand Total for all Instruments						73	1,957,920,000	0.00	