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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/07/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:41:54	GOVI	On 07/11/2019		GOVI	1	1,500,000	0.00 Member	Sell
12:41:54	GOVI	On 01/08/2019		GOVI	1	1,500,000	0.00 Member	Buy
12:41:54	GOVI	On 01/08/2019		GOVI	1	1,300,000	0.00 Member	Sell
12:41:54	GOVI	On 07/11/2019		GOVI	1	1,300,000	0.00 Member	Buy
12:43:41	GOVI	On 01/08/2019		GOVI	1	20,000	0.00 Member	Buy
12:43:41	GOVI	On 01/08/2019		GOVI	1	20,000	0.00 Member	Sell
12:50:57	GOVI	On 01/08/2019		GOVI	1	20,000	0.00 Member	Buy
12:50:57	GOVI	On 01/08/2019		GOVI	1	20,000	0.00 Client	Sell
12:53:29	GOVI	On 01/08/2019		GOVI	1	1,300,000	0.00 Client	Sell
12:53:29	GOVI	On 01/08/2019		GOVI	1	50,000	0.00 Member	Buy
12:53:29	GOVI	On 01/08/2019		GOVI	1	50,000	0.00 Member	Sell
12:53:29	GOVI	On 01/08/2019		GOVI	1	150,000	0.00 Member	Buy
12:53:29	GOVI	On 01/08/2019		GOVI	1	150,000	0.00 Client	Sell
12:53:29	GOVI	On 01/08/2019		GOVI	1	150,000	0.00 Member	Sell
12:53:29	GOVI	On 01/08/2019		GOVI	1	1,300,000	0.00 Member	Buy
12:53:29	GOVI	On 01/08/2019		GOVI	1	50,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:36:42	GOVI	On 07/11/2019			GOVI	1	50,000	0.00 Member	Sell
13:36:42	GOVI	On 07/11/2019			GOVI	1	50,000	0.00 Member	Buy
13:36:42	GOVI	On 07/11/2019			GOVI	1	150,000	0.00 Member	Buy
13:36:42	GOVI	On 07/11/2019			GOVI	1	150,000	0.00 Member	Sell
13:36:42	GOVI	On 07/11/2019			GOVI	1	150,000	0.00 Client	Buy
13:36:42	GOVI	On 07/11/2019			GOVI	1	1,300,000	0.00 Member	Sell
13:36:42	GOVI	On 07/11/2019			GOVI	1	50,000	0.00 Client	Buy
13:36:42	GOVI	On 07/11/2019			GOVI	1	1,300,000	0.00 Client	Buy
Total for GOVI GOVI						24	12,080,000	0.00	
9:34:12	I2025	On 01/08/2019			Bond Future	1	34,700,000	0.00 Member	Sell
9:34:12	I2025	On 01/08/2019			Bond Future	1	34,700,000	0.00 Member	Buy
9:37:02	I2025	On 07/11/2019			Bond Future	1	34,000,000	0.00 Member	Buy
9:37:02	I2025	On 07/11/2019			Bond Future	1	34,000,000	0.00 Member	Sell
Total for I2025 Bond Future						4	137,400,000	0.00	
12:26:46	I2029	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Buy
12:26:46	I2029	On 01/08/2019			Bond Future	1	25,000,000	0.00 Member	Sell
12:26:46	I2029	On 01/08/2019			Bond Future	1	25,000,000	0.00 Member	Buy
12:26:46	I2029	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Sell
12:38:52	I2029	On 01/08/2019			Bond Future	1	25,000,000	0.00 Member	Sell
12:38:52	I2029	On 01/08/2019			Bond Future	1	25,000,000	0.00 Client	Buy
12:41:46	I2029	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Buy
12:41:46	I2029	On 07/11/2019			Bond Future	1	25,000,000	0.00 Client	Sell
Total for I2029 Bond Future						8	200,000,000	0.00	
9:34:49	I2038	On 01/08/2019			Bond Future	1	231,700,000	0.00 Member	Sell
9:34:49	I2038	On 01/08/2019			Bond Future	1	231,700,000	0.00 Member	Buy
9:37:27	I2038	On 07/11/2019			Bond Future	1	227,200,000	0.00 Member	Buy
9:37:27	I2038	On 07/11/2019			Bond Future	1	227,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2038 Bond Future						4	917,800,000	0.00	
9:35:26	I2050	On 01/08/2019			Bond Future	1	341,500,000	0.00 Member	Buy
9:35:26	I2050	On 01/08/2019			Bond Future	1	341,500,000	0.00 Member	Sell
9:37:50	I2050	On 07/11/2019			Bond Future	1	334,800,000	0.00 Member	Sell
9:37:50	I2050	On 07/11/2019			Bond Future	1	334,800,000	0.00 Member	Buy
Total for I2050 Bond Future						4	1,352,600,000	0.00	
13:44:35	R186	On 01/08/2019			Bond Future	1	300,000,000	0.00 Member	Sell
13:44:35	R186	On 07/11/2019			Bond Future	1	300,000,000	0.00 Member	Buy
13:44:35	R186	On 07/11/2019			Bond Future	1	250,000,000	0.00 Member	Sell
13:44:35	R186	On 01/08/2019			Bond Future	1	250,000,000	0.00 Member	Buy
14:03:21	R186	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Buy
14:03:21	R186	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Sell
14:03:21	R186	On 01/08/2019			Bond Future	1	50,000,000	0.00 Client	Buy
14:03:43	R186	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Sell
14:03:43	R186	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Buy
14:03:43	R186	On 07/11/2019			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R186 Bond Future						10	1,400,000,000	0.00	
9:35:59	R202	On 01/08/2019			Bond Future	1	35,700,000	0.00 Member	Buy
9:35:59	R202	On 01/08/2019			Bond Future	1	35,700,000	0.00 Member	Sell
9:36:31	R202	On 07/11/2019			Bond Future	1	34,800,000	0.00 Member	Sell
9:36:31	R202	On 07/11/2019			Bond Future	1	34,800,000	0.00 Member	Buy
10:04:00	R202	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Buy
10:04:00	R202	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Sell
Total for R202 Bond Future						6	141,600,000	0.00	
13:44:35	R2023	On 01/08/2019			Bond Future	1	380,000,000	0.00 Member	Sell
13:44:35	R2023	On 07/11/2019			Bond Future	1	380,000,000	0.00 Member	Buy
13:44:35	R2023	On 07/11/2019			Bond Future	1	380,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:44:35	R2023	On 01/08/2019			Bond Future	1	380,000,000	0.00 Member	Buy
14:05:29	R2023	On 01/08/2019			Bond Future	1	380,000,000	0.00 Client	Buy
14:05:29	R2023	On 01/08/2019			Bond Future	1	380,000,000	0.00 Member	Sell
14:05:53	R2023	On 07/11/2019			Bond Future	1	380,000,000	0.00 Member	Buy
14:05:53	R2023	On 07/11/2019			Bond Future	1	380,000,000	0.00 Client	Sell
15:40:57	R2023	On 07/11/2019			Bond Future	1	272,900,000	0.00 Member	Buy
15:40:57	R2023	On 07/11/2019			Bond Future	1	186,700,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	14,200,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	5,900,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	5,100,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	4,000,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	9,500,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	7,400,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	14,200,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	14,200,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	5,200,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	19,600,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	5,900,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	5,200,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	5,100,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	14,200,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	9,500,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	7,400,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	5,900,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	5,200,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	5,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	7,400,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	19,600,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	14,200,000	0.00 Member	Buy
16:33:01	R2023	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	19,600,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	9,500,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
16:33:01	R2023	On 07/11/2019			Bond Future	1	14,200,000	0.00 Member	Sell
Total for R2023 Bond Future						52	3,758,200,000	0.00	
13:44:35	R2030	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Buy
13:44:35	R2030	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Sell
13:44:35	R2030	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Buy
13:44:35	R2030	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R2030 Bond Future						4	200,000,000	0.00	
9:15:18	R2035	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
9:15:18	R2035	On 01/08/2019			Bond Future	1	22,900,000	0.00 Member	Buy
9:15:18	R2035	On 01/08/2019			Bond Future	1	22,900,000	0.00 Member	Sell
9:15:18	R2035	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
15:08:37	R2035	On 01/08/2019			Bond Future	1	8,200,000	0.00 Member	Buy
15:08:37	R2035	On 01/08/2019			Bond Future	1	8,200,000	0.00 Client	Sell
15:31:40	R2035	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
15:31:40	R2035	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Buy
15:32:00	R2035	On 01/08/2019			Bond Future	1	22,900,000	0.00 Member	Sell
15:32:00	R2035	On 01/08/2019			Bond Future	1	22,900,000	0.00 Client	Buy
15:40:57	R2035	On 07/11/2019			Bond Future	1	112,700,000	0.00 Member	Sell
15:40:57	R2035	On 07/11/2019			Bond Future	1	76,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	5,800,000	0.00 Client	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	8,100,000	0.00 Member	Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,600,000	0.00 Member	Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,600,000	0.00 Client	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	4,300,000	0.00 Member	Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	3,000,000	0.00 Client	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	8,100,000	0.00 Client	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	4,300,000	0.00 Client	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	5,800,000	0.00 Member	Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,600,000	0.00 Member	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	5,800,000	0.00 Member	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	4,300,000	0.00 Member	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	5,800,000	0.00 Member	Sell
16:30:29	R2035	On 07/11/2019			Bond Future	1	5,800,000	0.00 Client	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	8,100,000	0.00 Member	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	5,800,000	0.00 Member	Buy
16:30:29	R2035	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
16:30:30	R2035	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Buy
16:30:30	R2035	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Buy
16:30:30	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
16:30:30	R2035	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
16:30:30	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
16:30:30	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Buy
Total for R2035 Bond Future						45	412,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:08:38	R2037	On 01/08/2019			Bond Future	1	8,900,000	0.00 Member	Buy
15:08:38	R2037	On 01/08/2019			Bond Future	1	8,900,000	0.00 Client	Sell
Total for R2037 Bond Future						2	17,800,000	0.00	
15:08:38	R2040	On 01/08/2019			Bond Future	1	4,100,000	0.00 Member	Buy
15:08:38	R2040	On 01/08/2019			Bond Future	1	4,100,000	0.00 Client	Sell
Total for R2040 Bond Future						2	8,200,000	0.00	
13:44:35	R213	On 07/11/2019			Bond Future	1	120,000,000	0.00 Member	Buy
13:44:35	R213	On 01/08/2019			Bond Future	1	120,000,000	0.00 Member	Sell
13:44:35	R213	On 01/08/2019			Bond Future	1	120,000,000	0.00 Member	Buy
13:44:35	R213	On 07/11/2019			Bond Future	1	120,000,000	0.00 Member	Sell
Total for R213 Bond Future						4	480,000,000	0.00	
15:08:38	R214	On 01/08/2019			Bond Future	1	6,000,000	0.00 Member	Buy
15:08:38	R214	On 01/08/2019			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R214 Bond Future						2	12,000,000	0.00	
Grand Total for all Instruments						171	9,050,480,000	0.00	