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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/07/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:46	I2033	On 07/11/2019		Bond Future	1	32,000,000	0.00 Member	Buy
14:36:46	I2033	On 01/08/2019		Bond Future	1	32,000,000	0.00 Member	Sell
14:36:46	I2033	On 01/08/2019		Bond Future	1	32,000,000	0.00 Member	Buy
14:36:46	I2033	On 07/11/2019		Bond Future	1	32,000,000	0.00 Member	Sell
16:47:43	I2033	On 01/08/2019		Bond Future	1	32,000,000	0.00 Member	Sell
16:47:43	I2033	On 01/08/2019		Bond Future	1	32,000,000	0.00 Client	Buy
16:54:47	I2033	On 07/11/2019		Bond Future	1	32,000,000	0.00 Member	Buy
16:54:47	I2033	On 07/11/2019		Bond Future	1	32,000,000	0.00 Client	Sell
Total for I2033 Bond Future					8	256,000,000	0.00	
12:56:56	I2046	On 07/11/2019		Bond Future	1	25,000,000	0.00 Member	Buy
12:56:56	I2046	On 01/08/2019		Bond Future	1	50,000,000	0.00 Member	Sell
12:56:56	I2046	On 01/08/2019		Bond Future	1	100,000,000	0.00 Member	Buy
12:56:56	I2046	On 07/11/2019		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
13:15:59	I2046	On 07/11/2019			Bond Future	1	50,000,000	0.00 Client	Buy
13:15:59	I2046	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Sell
13:15:59	I2046	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Buy
13:16:24	I2046	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Buy
13:16:24	I2046	On 07/11/2019			Bond Future	1	25,000,000	0.00 Client	Buy
13:16:24	I2046	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Sell
13:16:37	I2046	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Sell
13:16:37	I2046	On 07/11/2019			Bond Future	1	25,000,000	0.00 Client	Buy
13:16:58	I2046	On 01/08/2019			Bond Future	1	50,000,000	0.00 Client	Sell
13:16:58	I2046	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Sell
13:16:58	I2046	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Buy
13:17:55	I2046	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Buy
13:17:55	I2046	On 01/08/2019			Bond Future	1	50,000,000	0.00 Client	Sell
13:20:07	I2046	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Sell
13:20:07	I2046	On 01/08/2019			Bond Future	1	50,000,000	0.00 Client	Buy
15:00:38	I2046	On 01/08/2019			Bond Future	1	25,000,000	0.00 Client	Sell
15:00:38	I2046	On 01/08/2019			Bond Future	1	25,000,000	0.00 Member	Buy
15:00:38	I2046	On 01/08/2019			Bond Future	1	25,000,000	0.00 Client	Sell
15:00:38	I2046	On 01/08/2019			Bond Future	1	25,000,000	0.00 Member	Buy
Total for I2046 Bond Future						23	1,000,000,000	0.00	
10:50:32	IGOV	On 07/11/2019			Index Future	1	300,000	0.00 Member	Buy
10:50:32	IGOV	On 07/11/2019			Index Future	1	50,000	0.00 Member	Sell
15:39:59	IGOV	On 07/11/2019			Index Future	1	140,000	0.00 Client	Sell
15:39:59	IGOV	On 07/11/2019			Index Future	1	50,000	0.00 Client	Sell
15:39:59	IGOV	On 07/11/2019			Index Future	1	140,000	0.00 Member	Sell
15:39:59	IGOV	On 07/11/2019			Index Future	1	110,000	0.00 Member	Buy
15:39:59	IGOV	On 07/11/2019			Index Future	1	50,000	0.00 Member	Buy
15:39:59	IGOV	On 07/11/2019			Index Future	1	140,000	0.00 Member	Buy
15:39:59	IGOV	On 07/11/2019			Index Future	1	110,000	0.00 Client	Sell
15:39:59	IGOV	On 07/11/2019			Index Future	1	110,000	0.00 Member	Sell
Total for IGOV Index Future						10	1,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:33:46	R186	On 07/11/2019			Bond Future	1	141,100,000	0.00 Member	Sell
10:33:46	R186	On 01/08/2019			Bond Future	1	141,100,000	0.00 Member	Buy
10:33:46	R186	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
10:33:46	R186	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
12:21:26	R186	On 07/11/2019			Bond Future	1	232,600,000	0.00 Member	Buy
12:21:26	R186	On 01/08/2019			Bond Future	1	217,000,000	0.00 Member	Sell
12:21:26	R186	On 01/08/2019			Bond Future	1	217,000,000	0.00 Member	Buy
12:21:26	R186	On 07/11/2019			Bond Future	1	232,600,000	0.00 Member	Sell
12:28:56	R186	On 01/08/2019			Bond Future	1	217,000,000	0.00 Member	Buy
12:28:56	R186	On 01/08/2019			Bond Future	1	217,000,000	0.00 Client	Sell
12:29:02	R186	On 07/11/2019			Bond Future	1	232,600,000	0.00 Member	Sell
12:29:02	R186	On 07/11/2019			Bond Future	1	232,600,000	0.00 Client	Buy
14:31:00	R186	On 01/08/2019			Bond Future	1	60,000,000	0.00 Member	Sell
14:31:00	R186	On 01/08/2019			Bond Future	1	60,000,000	0.00 Member	Buy
14:31:00	R186	On 01/08/2019			Bond Future	1	60,000,000	0.00 Client	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	24,200,000	0.00 Member	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	25,400,000	0.00 Member	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	4,600,000	0.00 Member	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	13,600,000	0.00 Member	Buy
14:31:01	R186	On 01/08/2019			Bond Future	1	13,600,000	0.00 Member	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
14:31:01	R186	On 01/08/2019			Bond Future	1	13,600,000	0.00 Client	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	4,600,000	0.00 Member	Buy
14:31:01	R186	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	25,400,000	0.00 Client	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	4,600,000	0.00 Client	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	4,100,000	0.00 Member	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Buy
14:31:01	R186	On 01/08/2019			Bond Future	1	24,200,000	0.00 Member	Buy
14:31:01	R186	On 01/08/2019			Bond Future	1	4,100,000	0.00 Client	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	24,200,000	0.00 Client	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	7,200,000	0.00 Client	Sell
14:31:01	R186	On 01/08/2019			Bond Future	1	25,400,000	0.00 Member	Buy
14:31:01	R186	On 01/08/2019			Bond Future	1	4,100,000	0.00 Member	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	13,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:34:55	R186	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
14:34:55	R186	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	13,600,000	0.00 Client	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	4,100,000	0.00 Client	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	24,200,000	0.00 Client	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	7,200,000	0.00 Client	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	13,600,000	0.00 Member	Sell
14:34:55	R186	On 07/11/2019			Bond Future	1	25,400,000	0.00 Member	Sell
14:34:55	R186	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Sell
14:34:55	R186	On 07/11/2019			Bond Future	1	60,000,000	0.00 Member	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	4,600,000	0.00 Member	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	60,000,000	0.00 Member	Sell
14:34:55	R186	On 07/11/2019			Bond Future	1	4,600,000	0.00 Member	Sell
14:34:55	R186	On 07/11/2019			Bond Future	1	4,600,000	0.00 Client	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	24,200,000	0.00 Member	Sell
14:34:55	R186	On 07/11/2019			Bond Future	1	60,000,000	0.00 Client	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	7,200,000	0.00 Member	Sell
14:34:55	R186	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	24,200,000	0.00 Member	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	7,200,000	0.00 Member	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	25,400,000	0.00 Client	Buy
14:34:55	R186	On 07/11/2019			Bond Future	1	25,400,000	0.00 Member	Buy
Total for R186 Bond Future						58	2,927,200,000	0.00	
12:21:25	R2023	On 01/08/2019			Bond Future	1	125,300,000	0.00 Member	Buy
12:21:25	R2023	On 07/11/2019			Bond Future	1	125,300,000	0.00 Member	Sell
12:21:25	R2023	On 07/11/2019			Bond Future	1	125,300,000	0.00 Member	Buy
12:21:25	R2023	On 01/08/2019			Bond Future	1	125,300,000	0.00 Member	Sell
12:27:27	R2023	On 01/08/2019			Bond Future	1	125,300,000	0.00 Member	Sell
12:27:27	R2023	On 01/08/2019			Bond Future	1	125,300,000	0.00 Client	Buy
12:27:38	R2023	On 07/11/2019			Bond Future	1	125,300,000	0.00 Client	Sell
12:27:38	R2023	On 07/11/2019			Bond Future	1	125,300,000	0.00 Member	Buy
17:04:33	R2023	On 07/11/2019			Bond Future	1	40,000,000	0.00 Member	Sell
17:04:33	R2023	On 07/11/2019			Bond Future	1	40,000,000	0.00 Member	Buy
17:14:18	R2023	On 07/11/2019			Bond Future	1	40,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:18	R2023	On 07/11/2019			Bond Future	1	40,000,000	0.00 Client	Sell
Total for R2023 Bond Future						12	1,162,400,000	0.00	
12:21:25	R2030	On 01/08/2019			Bond Future	1	43,600,000	0.00 Member	Buy
12:21:25	R2030	On 07/11/2019			Bond Future	1	43,600,000	0.00 Member	Sell
12:21:25	R2030	On 07/11/2019			Bond Future	1	43,600,000	0.00 Member	Buy
12:21:25	R2030	On 01/08/2019			Bond Future	1	43,600,000	0.00 Member	Sell
12:28:05	R2030	On 01/08/2019			Bond Future	1	43,600,000	0.00 Member	Sell
12:28:05	R2030	On 01/08/2019			Bond Future	1	43,600,000	0.00 Client	Buy
12:28:13	R2030	On 07/11/2019			Bond Future	1	43,600,000	0.00 Client	Sell
12:28:13	R2030	On 07/11/2019			Bond Future	1	43,600,000	0.00 Member	Buy
Total for R2030 Bond Future						8	348,800,000	0.00	
9:11:03	R2032	On 01/08/2019			Bond Future	1	105,200,000	0.00 Client	Sell
9:11:03	R2032	On 01/08/2019			Bond Future	1	22,100,000	0.00 Client	Sell
9:11:03	R2032	On 01/08/2019			Bond Future	1	3,800,000	0.00 Client	Sell
9:11:03	R2032	On 01/08/2019			Bond Future	1	105,200,000	0.00 Member	Buy
9:11:03	R2032	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Buy
9:11:03	R2032	On 01/08/2019			Bond Future	1	22,100,000	0.00 Member	Buy
Total for R2032 Bond Future						6	262,200,000	0.00	
8:05:53	R2044	On 07/11/2019			Bond Future	1	43,500,000	0.00 Member	Sell
8:05:53	R2044	On 07/11/2019			Bond Future	1	32,500,000	0.00 Member	Buy
8:09:46	R2044	On 07/11/2019			Bond Future	1	11,000,000	0.00 Client	Buy
8:09:46	R2044	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Buy
8:09:46	R2044	On 07/11/2019			Bond Future	1	32,500,000	0.00 Member	Sell
8:09:46	R2044	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Sell
8:09:46	R2044	On 07/11/2019			Bond Future	1	32,500,000	0.00 Client	Buy
9:19:09	R2044	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Buy
9:19:09	R2044	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Sell
9:19:09	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Member	Sell
9:19:09	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:23:23	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Member	Buy
9:23:23	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Client	Buy
9:23:23	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Client	Sell
9:23:23	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Member	Sell
12:21:25	R2044	On 01/08/2019			Bond Future	1	22,200,000	0.00 Member	Buy
12:21:25	R2044	On 07/11/2019			Bond Future	1	22,200,000	0.00 Member	Sell
12:21:25	R2044	On 07/11/2019			Bond Future	1	22,200,000	0.00 Member	Buy
12:21:25	R2044	On 01/08/2019			Bond Future	1	22,200,000	0.00 Member	Sell
12:28:23	R2044	On 01/08/2019			Bond Future	1	22,200,000	0.00 Client	Buy
12:28:23	R2044	On 01/08/2019			Bond Future	1	22,200,000	0.00 Member	Sell
12:28:33	R2044	On 07/11/2019			Bond Future	1	22,200,000	0.00 Client	Sell
12:28:33	R2044	On 07/11/2019			Bond Future	1	22,200,000	0.00 Member	Buy
Total for R2044 Bond Future						23	475,200,000	0.00	
10:33:46	R2048	On 01/08/2019			Bond Future	1	36,400,000	0.00 Member	Buy
10:33:46	R2048	On 07/11/2019			Bond Future	1	36,400,000	0.00 Member	Sell
10:33:46	R2048	On 07/11/2019			Bond Future	1	9,200,000	0.00 Member	Buy
10:33:46	R2048	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Sell
12:21:25	R2048	On 01/08/2019			Bond Future	1	41,200,000	0.00 Member	Sell
12:21:25	R2048	On 07/11/2019			Bond Future	1	41,200,000	0.00 Member	Buy
12:21:25	R2048	On 07/11/2019			Bond Future	1	41,200,000	0.00 Member	Sell
12:21:25	R2048	On 01/08/2019			Bond Future	1	41,200,000	0.00 Member	Buy
12:28:43	R2048	On 01/08/2019			Bond Future	1	41,200,000	0.00 Member	Buy
12:28:43	R2048	On 01/08/2019			Bond Future	1	41,200,000	0.00 Client	Sell
12:28:50	R2048	On 07/11/2019			Bond Future	1	41,200,000	0.00 Member	Sell
12:28:50	R2048	On 07/11/2019			Bond Future	1	41,200,000	0.00 Client	Buy
14:26:39	R2048	On 01/08/2019			Bond Future	1	10,600,000	0.00 Client	Sell
14:26:39	R2048	On 01/08/2019			Bond Future	1	10,600,000	0.00 Member	Buy
14:26:39	R2048	On 01/08/2019			Bond Future	1	9,200,000	0.00 Client	Sell
14:26:39	R2048	On 01/08/2019			Bond Future	1	10,600,000	0.00 Member	Sell
14:26:39	R2048	On 01/08/2019			Bond Future	1	16,600,000	0.00 Member	Sell
14:26:39	R2048	On 01/08/2019			Bond Future	1	16,600,000	0.00 Client	Sell
14:26:39	R2048	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Buy
14:26:39	R2048	On 01/08/2019			Bond Future	1	16,600,000	0.00 Member	Buy
14:27:58	R2048	On 07/11/2019			Bond Future	1	10,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:27:58	R2048	On 07/11/2019			Bond Future	1	10,600,000	0.00 Client	Buy
14:27:58	R2048	On 07/11/2019			Bond Future	1	16,600,000	0.00 Member	Sell
14:27:58	R2048	On 07/11/2019			Bond Future	1	10,600,000	0.00 Member	Buy
14:27:58	R2048	On 07/11/2019			Bond Future	1	16,600,000	0.00 Member	Buy
14:27:58	R2048	On 07/11/2019			Bond Future	1	9,200,000	0.00 Client	Buy
14:27:58	R2048	On 07/11/2019			Bond Future	1	16,600,000	0.00 Client	Buy
14:27:58	R2048	On 07/11/2019			Bond Future	1	9,200,000	0.00 Member	Sell
Total for R2048 Bond Future						28	620,800,000	0.00	
12:21:26	R208	On 07/11/2019			Bond Future	1	6,800,000	0.00 Member	Buy
12:21:26	R208	On 01/08/2019			Bond Future	1	6,800,000	0.00 Member	Sell
12:21:26	R208	On 01/08/2019			Bond Future	1	6,800,000	0.00 Member	Buy
12:21:26	R208	On 07/11/2019			Bond Future	1	6,800,000	0.00 Member	Sell
12:29:16	R208	On 01/08/2019			Bond Future	1	6,800,000	0.00 Member	Buy
12:29:16	R208	On 01/08/2019			Bond Future	1	6,800,000	0.00 Client	Sell
12:29:23	R208	On 07/11/2019			Bond Future	1	6,800,000	0.00 Member	Sell
12:29:23	R208	On 07/11/2019			Bond Future	1	6,800,000	0.00 Client	Buy
Total for R208 Bond Future						8	54,400,000	0.00	
14:36:46	R210	On 01/08/2019			Bond Future	1	36,000,000	0.00 Member	Sell
14:36:46	R210	On 07/11/2019			Bond Future	1	36,000,000	0.00 Member	Buy
14:36:46	R210	On 07/11/2019			Bond Future	1	36,000,000	0.00 Member	Sell
14:36:46	R210	On 01/08/2019			Bond Future	1	36,000,000	0.00 Member	Buy
14:53:47	R210	On 01/08/2019			Bond Future	1	36,000,000	0.00 Member	Sell
14:53:47	R210	On 01/08/2019			Bond Future	1	36,000,000	0.00 Client	Buy
14:54:29	R210	On 07/11/2019			Bond Future	1	36,000,000	0.00 Client	Sell
14:54:29	R210	On 07/11/2019			Bond Future	1	36,000,000	0.00 Member	Buy
Total for R210 Bond Future						8	288,000,000	0.00	
14:12:05	R212	On 01/08/2019			Bond Future	1	100,000,000	0.00 Member	Sell
14:12:05	R212	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Buy
14:12:05	R212	On 07/11/2019			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
14:12:05	R212	On 01/08/2019			Bond Future	1	100,000,000	0.00 Member	Buy
14:33:22	R212	On 01/08/2019			Bond Future	1	100,000,000	0.00 Member	Buy
14:33:22	R212	On 01/08/2019			Bond Future	1	100,000,000	0.00 Client	Sell
14:34:10	R212	On 07/11/2019			Bond Future	1	100,000,000	0.00 Client	Buy
14:34:10	R212	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R212 Bond Future						8	800,000,000	0.00	
12:21:26	R214	On 07/11/2019			Bond Future	1	39,000,000	0.00 Member	Buy
12:21:26	R214	On 01/08/2019			Bond Future	1	39,000,000	0.00 Member	Sell
12:21:26	R214	On 01/08/2019			Bond Future	1	39,000,000	0.00 Member	Buy
12:21:26	R214	On 07/11/2019			Bond Future	1	39,000,000	0.00 Member	Sell
12:29:33	R214	On 01/08/2019			Bond Future	1	39,000,000	0.00 Member	Buy
12:29:33	R214	On 01/08/2019			Bond Future	1	39,000,000	0.00 Client	Sell
12:29:40	R214	On 07/11/2019			Bond Future	1	39,000,000	0.00 Member	Sell
12:29:40	R214	On 07/11/2019			Bond Future	1	39,000,000	0.00 Client	Buy
Total for R214 Bond Future						8	312,000,000	0.00	
Grand Total for all Instruments						208	8,508,200,000	0.00	