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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:40:03	GOVI	On 07/11/2019		GOVI	1	290,000	0.00 Client	Buy
10:40:03	GOVI	On 07/11/2019		GOVI	1	290,000	0.00 Client	Sell
10:44:44	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Buy
10:44:44	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Sell
11:07:20	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Client	Sell
11:07:20	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					6	620,000	0.00	
15:33:51	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Member	Sell
15:33:51	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Client	Buy
Total for IGOV Index Future					2	660,000	0.00	
8:53:41	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:57:23	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
8:57:53	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Buy
8:57:53	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client	Sell
11:06:48	R186	On 07/11/2019			Bond Future	1	22,600,000	0.00 Member	Buy
11:06:48	R186	On 07/11/2019			Bond Future	1	22,600,000	0.00 Member	Sell
11:17:28	R186	On 07/11/2019			Bond Future	1	22,600,000	0.00 Member	Sell
11:17:28	R186	On 07/11/2019			Bond Future	1	22,600,000	0.00 Client	Buy
16:53:38	R186	On 07/11/2019			Bond Future	1	31,700,000	0.00 Client	Sell
16:53:38	R186	On 07/11/2019			Bond Future	1	31,700,000	0.00 Client	Buy
Total for R186 Bond Future						10	173,800,000	0.00	
10:40:03	R2023	On 07/11/2019			Bond Future	1	45,400,000	0.00 Client	Sell
10:40:03	R2023	On 07/11/2019			Bond Future	1	45,400,000	0.00 Client	Buy
17:00:00	R2023	On 07/11/2019			Bond Future	1	57,100,000	0.00 Client	Buy
17:00:00	R2023	On 07/11/2019			Bond Future	1	57,100,000	0.00 Client	Sell
Total for R2023 Bond Future						4	205,000,000	0.00	
11:30:21	R2030	On 07/11/2019			Bond Future	1	1,800,000	0.00 Member	Sell
11:30:21	R2030	On 07/11/2019			Bond Future	1	1,800,000	0.00 Member	Buy
11:40:22	R2030	On 07/11/2019			Bond Future	1	1,800,000	0.00 Client	Buy
11:40:22	R2030	On 07/11/2019			Bond Future	1	1,800,000	0.00 Member	Sell
16:56:27	R2030	On 07/11/2019			Bond Future	1	14,800,000	0.00 Client	Sell
16:56:27	R2030	On 07/11/2019			Bond Future	1	14,800,000	0.00 Client	Buy
Total for R2030 Bond Future						6	36,800,000	0.00	
17:00:29	R2032	On 07/11/2019			Bond Future	1	32,300,000	0.00 Client	Buy
17:00:29	R2032	On 07/11/2019			Bond Future	1	32,300,000	0.00 Client	Sell
Total for R2032 Bond Future						2	64,600,000	0.00	
16:55:21	R2035	On 07/11/2019			Bond Future	1	46,000,000	0.00 Client	Buy
16:55:21	R2035	On 07/11/2019			Bond Future	1	46,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2035 Bond Future						2	92,000,000	0.00	
16:55:28	R2037	On 07/11/2019			Bond Future	1	34,600,000	0.00 Client	Sell
16:55:28	R2037	On 07/11/2019			Bond Future	1	34,600,000	0.00 Client	Buy
Total for R2037 Bond Future						2	69,200,000	0.00	
17:02:07	R2040	On 07/11/2019			Bond Future	1	14,900,000	0.00 Client	Buy
17:02:07	R2040	On 07/11/2019			Bond Future	1	14,900,000	0.00 Client	Sell
Total for R2040 Bond Future						2	29,800,000	0.00	
16:00:23	R2044	On 07/11/2019			Bond Future	1	87,200,000	0.00 Member	Buy
16:00:23	R2044	On 07/11/2019			Bond Future	1	87,200,000	0.00 Member	Sell
16:39:25	R2044	On 07/11/2019			Bond Future	1	15,300,000	0.00 Client	Buy
16:39:25	R2044	On 07/11/2019			Bond Future	1	18,000,000	0.00 Client	Buy
16:39:25	R2044	On 07/11/2019			Bond Future	1	18,000,000	0.00 Member	Sell
16:39:25	R2044	On 07/11/2019			Bond Future	1	8,800,000	0.00 Member	Sell
16:39:25	R2044	On 07/11/2019			Bond Future	1	10,400,000	0.00 Client	Buy
16:39:25	R2044	On 07/11/2019			Bond Future	1	24,000,000	0.00 Client	Buy
16:39:25	R2044	On 07/11/2019			Bond Future	1	8,800,000	0.00 Client	Buy
16:39:25	R2044	On 07/11/2019			Bond Future	1	9,200,000	0.00 Member	Sell
16:39:25	R2044	On 07/11/2019			Bond Future	1	15,300,000	0.00 Member	Sell
16:39:25	R2044	On 07/11/2019			Bond Future	1	1,500,000	0.00 Client	Buy
16:39:25	R2044	On 07/11/2019			Bond Future	1	10,400,000	0.00 Member	Sell
16:39:25	R2044	On 07/11/2019			Bond Future	1	9,200,000	0.00 Client	Buy
16:39:25	R2044	On 07/11/2019			Bond Future	1	24,000,000	0.00 Member	Sell
16:39:25	R2044	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Sell
17:00:29	R2044	On 07/11/2019			Bond Future	1	26,700,000	0.00 Client	Buy
17:00:29	R2044	On 07/11/2019			Bond Future	1	26,700,000	0.00 Client	Sell
Total for R2044 Bond Future						18	402,200,000	0.00	
16:58:40	R208	On 07/11/2019			Bond Future	1	15,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:40	R208	On 07/11/2019			Bond Future	1	15,700,000	0.00 Client	Sell
Total for R208 Bond Future						2	31,400,000	0.00	
10:44:53	R209	On 07/11/2019	9.33	Call	Bond Future	1	17,300,000	0.00 Client	Buy
10:44:53	R209	On 07/11/2019	9.77	Put	Bond Future	1	17,300,000	0.00 Client	Sell
10:44:53	R209	On 07/11/2019	9.33	Call	Bond Future	1	17,300,000	0.00 Client	Sell
10:44:53	R209	On 07/11/2019	8.92	Call	Bond Future	1	17,300,000	0.00 Client	Buy
10:44:53	R209	On 07/11/2019	8.92	Call	Bond Future	1	17,300,000	0.00 Client	Sell
10:44:53	R209	On 07/11/2019	9.77	Put	Bond Future	1	17,300,000	0.00 Client	Buy
11:09:45	R209	On 07/11/2019			Bond Future	1	60,000,000	0.00 Member	Sell
11:09:45	R209	On 07/11/2019			Bond Future	1	60,000,000	0.00 Client	Buy
16:50:54	R209	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Buy
16:50:54	R209	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Sell
17:00:29	R209	On 07/11/2019			Bond Future	1	17,900,000	0.00 Client	Buy
17:00:29	R209	On 07/11/2019			Bond Future	1	17,900,000	0.00 Client	Sell
17:16:36	R209	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Sell
17:16:36	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
17:33:39	R209	On 07/11/2019			Bond Future	1	5,700,000	0.00 Member	Sell
17:33:39	R209	On 07/11/2019			Bond Future	1	5,700,000	0.00 Client	Buy
17:40:50	R209	On 07/11/2019			Bond Future	1	900,000	0.00 Client	Buy
17:40:50	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Buy
17:40:50	R209	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Sell
17:40:50	R209	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Buy
17:40:50	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
Total for R209 Bond Future						21	280,600,000	0.00	
17:06:07	R213	On 07/11/2019			Bond Future	1	19,300,000	0.00 Client	Sell
17:06:07	R213	On 07/11/2019			Bond Future	1	19,300,000	0.00 Client	Buy
Total for R213 Bond Future						2	38,600,000	0.00	
16:58:40	R214	On 07/11/2019			Bond Future	1	18,200,000	0.00 Client	Sell
16:58:40	R214	On 07/11/2019			Bond Future	1	18,200,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				2	36,400,000		0.00
	Grand Total for all Instruments				81	1,461,680,000		0.00