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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:34:54	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Member	Buy
9:34:54	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Member	Sell
16:17:08	IGOV	On 07/11/2019		Index Future	1	300,000	0.00 Member	Sell
16:17:08	IGOV	On 07/11/2019		Index Future	1	300,000	0.00 Client	Buy
16:36:07	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Buy
16:36:07	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Sell
17:13:09	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Sell
17:13:09	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Client	Buy
Total for IGOV Index Future					8	1,300,000	0.00	
15:01:29	R186	On 07/11/2019		Bond Future	1	5,500,000	0.00 Client	Sell
15:01:29	R186	On 07/11/2019		Bond Future	1	5,500,000	0.00 Member	Buy
16:21:30	R186	On 07/11/2019		Bond Future	1	2,400,000	0.00 Member	Buy
16:21:30	R186	On 07/11/2019		Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:11:28	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Sell
17:11:28	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Buy
Total for R186 Bond Future						6	20,600,000	0.00	
11:45:14	R2023	On 07/11/2019			Bond Future	1	68,000,000	0.00 Member	Buy
11:45:14	R2023	On 07/11/2019			Bond Future	1	68,000,000	0.00 Member	Sell
Total for R2023 Bond Future						2	136,000,000	0.00	
11:45:14	R2030	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Buy
11:45:14	R2030	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	100,000,000	0.00	
16:12:06	R2035	On 06/08/2020	8.75	Call	Bond Future	1	300,000,000	0.00 Member	Buy
16:12:06	R2035	On 06/08/2020	8.75	Call	Bond Future	1	300,000,000	0.00 Member	Sell
16:42:02	R2035	On 06/08/2020	8.75	Call	Bond Future	1	100,000,000	0.00 Member	Buy
16:42:02	R2035	On 06/08/2020	8.75	Call	Bond Future	1	300,000,000	0.00 Member	Sell
17:01:05	R2035	On 06/08/2020	8.75	Call	Bond Future	1	97,000,000	0.00 Member	Sell
17:01:05	R2035	On 06/08/2020	8.75	Call	Bond Future	1	3,000,000	0.00 Member	Buy
17:01:05	R2035	On 06/08/2020	8.75	Call	Bond Future	1	100,000,000	0.00 Member	Buy
17:01:05	R2035	On 06/08/2020	8.75	Call	Bond Future	1	100,000,000	0.00 Client	Buy
17:01:05	R2035	On 06/08/2020	8.75	Call	Bond Future	1	100,000,000	0.00 Member	Sell
17:01:05	R2035	On 06/08/2020	8.75	Call	Bond Future	1	97,000,000	0.00 Client	Buy
17:01:05	R2035	On 06/08/2020	8.75	Call	Bond Future	1	97,000,000	0.00 Member	Buy
17:02:50	R2035	On 06/08/2020	8.75	Call	Bond Future	1	100,000,000	0.00 Member	Sell
17:02:50	R2035	On 06/08/2020	8.75	Call	Bond Future	1	100,000,000	0.00 Client	Buy
17:03:06	R2035	On 06/08/2020	8.75	Call	Bond Future	1	3,000,000	0.00 Member	Sell
17:03:06	R2035	On 06/08/2020	8.75	Call	Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2035 Bond Future						15	1,800,000,000	0.00	
16:12:06	R2048	On 06/08/2020	9.00	Call	Bond Future	1	300,000,000	0.00 Member	Buy
16:12:06	R2048	On 06/08/2020	9.00	Call	Bond Future	1	300,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:42:18	R2048	On 06/08/2020	9.00	Call	Bond Future	1	100,000,000	0.00 Member	Buy
16:42:18	R2048	On 06/08/2020	9.00	Call	Bond Future	1	300,000,000	0.00 Member	Sell
17:04:25	R2048	On 06/08/2020	9.00	Call	Bond Future	1	100,000,000	0.00 Member	Buy
17:04:26	R2048	On 06/08/2020	9.00	Call	Bond Future	1	3,000,000	0.00 Member	Buy
17:04:26	R2048	On 06/08/2020	9.00	Call	Bond Future	1	97,000,000	0.00 Member	Buy
17:04:26	R2048	On 06/08/2020	9.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell
17:04:26	R2048	On 06/08/2020	9.00	Call	Bond Future	1	100,000,000	0.00 Client	Buy
17:04:26	R2048	On 06/08/2020	9.00	Call	Bond Future	1	97,000,000	0.00 Member	Sell
17:04:26	R2048	On 06/08/2020	9.00	Call	Bond Future	1	97,000,000	0.00 Client	Buy
17:04:53	R2048	On 06/08/2020	9.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell
17:04:53	R2048	On 06/08/2020	9.00	Call	Bond Future	1	100,000,000	0.00 Client	Buy
17:05:06	R2048	On 06/08/2020	9.00	Call	Bond Future	1	3,000,000	0.00 Member	Sell
17:05:06	R2048	On 06/08/2020	9.00	Call	Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2048 Bond Future						15	1,800,000,000	0.00	
11:49:12	R208	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
11:49:12	R208	On 07/11/2019			Bond Future	1	33,200,000	0.00 Client	Sell
11:51:11	R208	On 07/11/2019			Bond Future	1	8,400,000	0.00 Member	Buy
11:51:11	R208	On 07/11/2019			Bond Future	1	2,700,000	0.00 Member	Buy
11:51:11	R208	On 07/11/2019			Bond Future	1	8,400,000	0.00 Client	Buy
11:51:11	R208	On 07/11/2019			Bond Future	1	2,700,000	0.00 Member	Sell
11:51:11	R208	On 07/11/2019			Bond Future	1	2,700,000	0.00 Client	Buy
11:51:11	R208	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Buy
11:51:11	R208	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Buy
11:51:11	R208	On 07/11/2019			Bond Future	1	8,400,000	0.00 Member	Sell
11:51:11	R208	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Sell
11:51:11	R208	On 07/11/2019			Bond Future	1	20,000,000	0.00 Client	Buy
11:51:11	R208	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
Total for R208 Bond Future						13	132,800,000	0.00	
10:03:18	R209	On 07/11/2019			Bond Future	1	345,000,000	0.00 Member	Sell
10:03:18	R209	On 07/11/2019			Bond Future	1	345,000,000	0.00 Client	Buy
16:21:30	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:30	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
17:11:06	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
17:11:06	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Buy
Total for R209 Bond Future						6	692,800,000	0.00	
10:03:18	R213	On 07/11/2019			Bond Future	1	165,000,000	0.00 Member	Sell
10:03:18	R213	On 07/11/2019			Bond Future	1	165,000,000	0.00 Client	Buy
15:01:29	R213	On 07/11/2019			Bond Future	1	10,500,000	0.00 Client	Sell
15:01:29	R213	On 07/11/2019			Bond Future	1	10,500,000	0.00 Member	Buy
Total for R213 Bond Future						4	351,000,000	0.00	
Grand Total for all Instruments						71	5,034,500,000	0.00	