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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:08	GOVI	On 07/11/2019		GOVI	1	30,000	0.00 Member	Sell
11:14:08	GOVI	On 07/11/2019		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					2	60,000	0.00	
10:59:06	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
11:01:11	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
11:02:01	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
11:02:01	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client	Buy
11:34:24	R186	On 07/11/2019		Bond Future	1	33,700,000	0.00 Member	Sell
11:34:24	R186	On 07/11/2019		Bond Future	1	100,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019		Bond Future	1	11,500,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019		Bond Future	1	11,500,000	0.00 Client	Buy
11:49:11	R186	On 07/11/2019		Bond Future	1	9,300,000	0.00 Client	Buy
11:49:11	R186	On 07/11/2019		Bond Future	1	1,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	9,300,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	3,200,000	0.00 Member	Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	3,200,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	1,900,000	0.00 Client	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Client	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Client	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	3,200,000	0.00 Client	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Buy
11:49:11	R186	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	11,500,000	0.00 Member	Sell
11:49:11	R186	On 07/11/2019			Bond Future	1	9,300,000	0.00 Member	Sell
Total for R186 Bond Future						35	154,800,000	0.00	
15:07:02	R2048	On 07/11/2019			Bond Future	1	45,000,000	0.00 Member	Sell
15:07:02	R2048	On 07/11/2019			Bond Future	1	45,000,000	0.00 Member	Buy
15:36:34	R2048	On 07/11/2019			Bond Future	1	45,000,000	0.00 Client	Buy
15:36:34	R2048	On 07/11/2019			Bond Future	1	45,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	180,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:50:12	R207	On 07/11/2019			Bond Future	1	69,000,000	0.00 Member	Sell
9:50:12	R207	On 07/11/2019			Bond Future	1	69,000,000	0.00 Client	Buy
Total for R207 Bond Future						2	138,000,000	0.00	
9:50:12	R208	On 07/11/2019			Bond Future	1	31,300,000	0.00 Member	Buy
9:50:12	R208	On 07/11/2019			Bond Future	1	31,300,000	0.00 Client	Sell
Total for R208 Bond Future						2	62,600,000	0.00	
15:58:06	R209	On 07/11/2019			Bond Future	1	10,500,000	0.00 Member	Sell
15:58:06	R209	On 07/11/2019			Bond Future	1	10,500,000	0.00 Client	Buy
16:37:12	R209	On 07/11/2019			Bond Future	1	7,700,000	0.00 Member	Buy
16:37:12	R209	On 07/11/2019			Bond Future	1	7,700,000	0.00 Client	Sell
17:13:31	R209	On 07/11/2019			Bond Future	1	7,700,000	0.00 Member	Sell
17:13:31	R209	On 07/11/2019			Bond Future	1	7,700,000	0.00 Client	Buy
17:13:31	R209	On 07/11/2019			Bond Future	1	7,700,000	0.00 Client	Buy
17:14:44	R209	On 07/11/2019			Bond Future	1	7,700,000	0.00 Member	Sell
Total for R209 Bond Future						8	67,200,000	0.00	
Grand Total for all Instruments						53	602,660,000	0.00	