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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:35:49	GOVI	On 07/11/2019		GOVI	1	950,000	0.00 Member	Buy
10:35:49	GOVI	On 06/02/2020		GOVI	1	950,000	0.00 Member	Sell
10:35:49	GOVI	On 07/11/2019		GOVI	1	740,000	0.00 Member	Sell
10:35:49	GOVI	On 06/02/2020		GOVI	1	740,000	0.00 Member	Buy
10:50:51	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Sell
10:55:18	GOVI	On 07/11/2019		GOVI	1	30,000	0.00 Member	Buy
10:56:35	GOVI	On 07/11/2019		GOVI	1	140,000	0.00 Client	Sell
10:56:35	GOVI	On 07/11/2019		GOVI	1	740,000	0.00 Client	Sell
10:56:35	GOVI	On 07/11/2019		GOVI	1	70,000	0.00 Member	Sell
10:56:35	GOVI	On 07/11/2019		GOVI	1	140,000	0.00 Member	Buy
10:56:35	GOVI	On 07/11/2019		GOVI	1	70,000	0.00 Member	Buy
10:56:35	GOVI	On 07/11/2019		GOVI	1	70,000	0.00 Client	Sell
10:56:35	GOVI	On 07/11/2019		GOVI	1	140,000	0.00 Member	Sell
10:56:35	GOVI	On 07/11/2019		GOVI	1	740,000	0.00 Member	Buy
10:59:09	GOVI	On 06/02/2020		GOVI	1	140,000	0.00 Member	Sell
10:59:09	GOVI	On 06/02/2020		GOVI	1	70,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:59:09	GOVI	On 06/02/2020			GOVI	1	140,000	0.00 Member	Buy
10:59:09	GOVI	On 06/02/2020			GOVI	1	740,000	0.00 Member	Sell
10:59:09	GOVI	On 06/02/2020			GOVI	1	140,000	0.00 Client	Buy
10:59:09	GOVI	On 06/02/2020			GOVI	1	740,000	0.00 Client	Buy
10:59:09	GOVI	On 06/02/2020			GOVI	1	70,000	0.00 Client	Buy
10:59:09	GOVI	On 06/02/2020			GOVI	1	70,000	0.00 Member	Sell
11:01:22	GOVI	On 07/11/2019			GOVI	1	20,000	0.00 Member	Buy
11:01:22	GOVI	On 07/11/2019			GOVI	1	20,000	0.00 Client	Sell
11:01:22	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Member	Sell
11:01:22	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Member	Buy
11:01:22	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI						27	7,720,000	0.00	
9:16:55	IGOV	On 06/02/2020			Index Future	1	4,200,000	0.00 Client	Buy
9:16:55	IGOV	On 06/02/2020			Index Future	1	4,200,000	0.00 Client	Sell
Total for IGOV Index Future						2	8,400,000	0.00	
10:24:21	R186	On 06/02/2020			Bond Future	1	10,100,000	0.00 Client	Buy
10:24:21	R186	On 06/02/2020			Bond Future	1	10,100,000	0.00 Member	Sell
14:57:12	R186	On 07/11/2019			Bond Future	1	450,000,000	0.00 Member	Buy
14:57:12	R186	On 07/11/2019			Bond Future	1	117,000,000	0.00 Client	Sell
14:57:12	R186	On 06/02/2020			Bond Future	1	450,000,000	0.00 Member	Sell
14:57:12	R186	On 06/02/2020			Bond Future	1	117,000,000	0.00 Client	Buy
14:57:12	R186	On 06/02/2020			Bond Future	1	117,000,000	0.00 Member	Sell
14:57:12	R186	On 06/02/2020			Bond Future	1	475,000,000	0.00 Member	Buy
14:57:12	R186	On 07/11/2019			Bond Future	1	117,000,000	0.00 Member	Buy
14:57:12	R186	On 07/11/2019			Bond Future	1	475,000,000	0.00 Member	Sell
15:32:34	R186	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Buy
15:32:34	R186	On 07/11/2019			Bond Future	1	25,000,000	0.00 Member	Sell
15:32:34	R186	On 07/11/2019			Bond Future	1	450,000,000	0.00 Member	Sell
15:32:34	R186	On 07/11/2019			Bond Future	1	25,000,000	0.00 Client	Buy
15:32:34	R186	On 07/11/2019			Bond Future	1	450,000,000	0.00 Client	Buy
15:33:57	R186	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:33:57	R186	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Sell
15:33:57	R186	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Sell
15:33:57	R186	On 06/02/2020			Bond Future	1	450,000,000	0.00 Client	Sell
15:33:57	R186	On 06/02/2020			Bond Future	1	450,000,000	0.00 Member	Buy
Total for R186 Bond Future						20	4,288,200,000	0.00	
11:08:15	R2023	On 06/02/2020			Bond Future	1	28,000,000	0.00 Client	Sell
11:08:15	R2023	On 06/02/2020			Bond Future	1	28,000,000	0.00 Member	Buy
Total for R2023 Bond Future						2	56,000,000	0.00	
8:23:41	R2030	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Sell
8:23:41	R2030	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Buy
8:31:12	R2030	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Sell
8:31:12	R2030	On 06/02/2020			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R2030 Bond Future						4	6,400,000	0.00	
10:24:21	R2032	On 06/02/2020			Bond Future	1	47,800,000	0.00 Member	Buy
10:24:21	R2032	On 06/02/2020			Bond Future	1	81,300,000	0.00 Member	Sell
10:54:15	R2032	On 06/02/2020			Bond Future	1	5,600,000	0.00 Client	Buy
10:54:15	R2032	On 06/02/2020			Bond Future	1	47,800,000	0.00 Client	Buy
10:54:15	R2032	On 06/02/2020			Bond Future	1	15,600,000	0.00 Member	Sell
10:54:15	R2032	On 06/02/2020			Bond Future	1	47,800,000	0.00 Member	Sell
10:54:15	R2032	On 06/02/2020			Bond Future	1	5,600,000	0.00 Member	Sell
10:54:15	R2032	On 06/02/2020			Bond Future	1	9,300,000	0.00 Member	Sell
10:54:15	R2032	On 06/02/2020			Bond Future	1	9,300,000	0.00 Member	Buy
10:54:15	R2032	On 06/02/2020			Bond Future	1	15,600,000	0.00 Member	Buy
10:54:15	R2032	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
10:54:15	R2032	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
10:54:15	R2032	On 06/02/2020			Bond Future	1	15,600,000	0.00 Client	Buy
10:54:15	R2032	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
10:54:15	R2032	On 06/02/2020			Bond Future	1	9,300,000	0.00 Client	Buy
10:54:15	R2032	On 06/02/2020			Bond Future	1	5,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						16	325,200,000	0.00	
10:48:03	R2035	On 06/02/2020			Bond Future	1	318,000,000	0.00 Member	Sell
10:48:03	R2035	On 06/02/2020			Bond Future	1	318,000,000	0.00 Member	Buy
11:01:53	R2035	On 06/02/2020			Bond Future	1	318,000,000	0.00 Client	Buy
11:01:53	R2035	On 06/02/2020			Bond Future	1	318,000,000	0.00 Member	Sell
16:15:01	R2035	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Buy
16:15:01	R2035	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Sell
16:21:22	R2035	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Buy
16:21:22	R2035	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Sell
Total for R2035 Bond Future						8	1,283,600,000	0.00	
14:37:56	R2037	On 07/11/2019			Bond Future	1	660,000,000	0.00 Member	Buy
14:37:56	R2037	On 07/11/2019			Bond Future	1	440,000,000	0.00 Member	Sell
14:37:57	R2037	On 06/02/2020			Bond Future	1	660,000,000	0.00 Member	Sell
14:37:57	R2037	On 06/02/2020			Bond Future	1	440,000,000	0.00 Member	Buy
15:25:53	R2037	On 07/11/2019			Bond Future	1	220,000,000	0.00 Member	Buy
15:25:53	R2037	On 07/11/2019			Bond Future	1	220,000,000	0.00 Client	Sell
15:25:53	R2037	On 07/11/2019			Bond Future	1	220,000,000	0.00 Member	Sell
15:25:53	R2037	On 07/11/2019			Bond Future	1	440,000,000	0.00 Member	Buy
15:25:53	R2037	On 07/11/2019			Bond Future	1	440,000,000	0.00 Client	Sell
15:26:14	R2037	On 06/02/2020			Bond Future	1	220,000,000	0.00 Member	Buy
15:26:14	R2037	On 06/02/2020			Bond Future	1	220,000,000	0.00 Client	Buy
15:26:14	R2037	On 06/02/2020			Bond Future	1	220,000,000	0.00 Member	Sell
15:26:14	R2037	On 06/02/2020			Bond Future	1	440,000,000	0.00 Client	Buy
15:26:14	R2037	On 06/02/2020			Bond Future	1	440,000,000	0.00 Member	Sell
Total for R2037 Bond Future						14	5,280,000,000	0.00	
13:09:39	R2044	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
13:09:39	R2044	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
14:56:25	R2044	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
14:56:25	R2044	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2044 Bond Future						4	1,200,000	0.00	
10:48:03	R2048	On 06/02/2020			Bond Future	1	336,200,000	0.00 Member	Buy
10:48:03	R2048	On 06/02/2020			Bond Future	1	336,200,000	0.00 Member	Sell
11:02:17	R2048	On 06/02/2020			Bond Future	1	336,200,000	0.00 Member	Buy
11:02:17	R2048	On 06/02/2020			Bond Future	1	336,200,000	0.00 Client	Sell
11:08:15	R2048	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:08:15	R2048	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:31:02	R2048	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:31:02	R2048	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2048 Bond Future						8	1,352,800,000	0.00	
16:27:36	R207	On 07/11/2019			Bond Future	1	2,500,000	0.00 Member	Sell
16:27:36	R207	On 07/11/2019			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R207 Bond Future						2	5,000,000	0.00	
10:43:57	R209	On 07/11/2019			Bond Future	1	450,000,000	0.00 Client	Sell
10:43:57	R209	On 06/02/2020			Bond Future	1	450,000,000	0.00 Client	Buy
10:43:57	R209	On 06/02/2020			Bond Future	1	450,000,000	0.00 Member	Sell
10:43:57	R209	On 07/11/2019			Bond Future	1	450,000,000	0.00 Member	Buy
11:18:31	R209	On 07/11/2019	9.77	Put	Bond Future	1	800,000,000	0.00 Member	Sell
11:18:31	R209	On 07/11/2019	9.77	Put	Bond Future	1	433,800,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	77,100,000	0.00 Client	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	51,200,000	0.00 Member	Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	40,300,000	0.00 Client	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	39,900,000	0.00 Client	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	77,100,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	51,200,000	0.00 Client	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	51,200,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	45,900,000	0.00 Member	Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	20,800,000	0.00 Client	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	16,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	16,900,000	0.00 Member	Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	39,900,000	0.00 Member	Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	40,300,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	39,900,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	20,800,000	0.00 Member	Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	20,800,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	20,300,000	0.00 Member	Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	20,300,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	16,900,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	3,100,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	77,100,000	0.00 Member	Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	45,600,000	0.00 Member	Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	45,600,000	0.00 Member	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	45,600,000	0.00 Client	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	40,300,000	0.00 Member	Sell
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	20,300,000	0.00 Client	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	45,900,000	0.00 Client	Buy
12:30:25	R209	On 07/11/2019	9.77	Put	Bond Future	1	45,900,000	0.00 Member	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	3,100,000	0.00 Member	Sell
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	200,000	0.00 Member	Sell
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	500,000	0.00 Member	Sell
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	300,000	0.00 Client	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	400,000	0.00 Client	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	3,000,000	0.00 Member	Sell
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	700,000	0.00 Client	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	200,000	0.00 Client	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	400,000	0.00 Member	Sell
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	700,000	0.00 Member	Sell
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	3,000,000	0.00 Client	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	300,000	0.00 Member	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	200,000	0.00 Member	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	700,000	0.00 Member	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	500,000	0.00 Member	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	400,000	0.00 Member	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	3,100,000	0.00 Client	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	500,000	0.00 Client	Buy
12:30:26	R209	On 07/11/2019	9.77	Put	Bond Future	1	3,000,000	0.00 Member	Buy
Total for R209 Bond Future						54	4,132,400,000	0.00	
10:43:57	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Sell
10:43:57	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Buy
10:43:57	R214	On 07/11/2019			Bond Future	1	200,000,000	0.00 Member	Sell
10:43:57	R214	On 06/02/2020			Bond Future	1	200,000,000	0.00 Member	Buy
14:54:59	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Buy
14:54:59	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Client	Buy
14:54:59	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Sell
14:54:59	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Sell
14:54:59	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Client	Buy
14:55:57	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Sell
14:55:57	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Client	Sell
14:55:57	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Buy
14:55:57	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Buy
14:55:57	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Client	Sell
Total for R214 Bond Future						14	1,600,000,000	0.00	
Grand Total for all Instruments						175	18,346,920,000	0.00	