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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:44:35	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Client	Sell
10:44:35	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Member	Buy
11:45:06	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Client	Buy
11:45:06	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					4	40,000	0.00	
9:54:07	R186	On 07/02/2019		Bond Future	1	10,000,000	0.00 Member	Buy
9:54:07	R186	On 07/02/2019		Bond Future	1	10,000,000	0.00 Client	Sell
10:32:12	R186	On 07/02/2019		Bond Future	1	50,000,000	0.00 Client	Sell
10:32:12	R186	On 07/02/2019		Bond Future	1	25,000,000	0.00 Client	Sell
10:32:12	R186	On 07/02/2019		Bond Future	1	25,000,000	0.00 Member	Buy
10:32:12	R186	On 07/02/2019		Bond Future	1	50,000,000	0.00 Member	Buy
16:16:52	R186	On 07/02/2019		Bond Future	1	200,000,000	0.00 Member	Sell
16:46:40	R186	On 07/02/2019		Bond Future	1	200,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:27	R186	On 07/02/2019			Bond Future	1	200,000,000	0.00 Member	Buy
16:47:27	R186	On 07/02/2019			Bond Future	1	4,900,000	0.00 Member	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	9,200,000	0.00 Member	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	6,200,000	0.00 Member	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Client	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	172,000,000	0.00 Member	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	6,200,000	0.00 Client	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	172,000,000	0.00 Member	Buy
16:53:10	R186	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	9,200,000	0.00 Member	Buy
16:53:10	R186	On 07/02/2019			Bond Future	1	9,200,000	0.00 Client	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	172,000,000	0.00 Client	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	4,900,000	0.00 Client	Sell
16:53:10	R186	On 07/02/2019			Bond Future	1	4,900,000	0.00 Member	Buy
16:53:10	R186	On 07/02/2019			Bond Future	1	6,200,000	0.00 Member	Buy
16:53:10	R186	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Buy
16:53:10	R186	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Buy
Total for R186 Bond Future						27	1,370,000,000	0.00	
17:00:53	R202	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
17:00:53	R202	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
Total for R202 Bond Future						2	800,000	0.00	
10:54:00	R2048	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
11:04:13	R2048	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
11:06:33	R2048	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Sell
11:06:33	R2048	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
11:30:36	R2048	On 07/02/2019			Bond Future	1	50,000,000	0.00 Member	Sell
11:30:36	R2048	On 07/02/2019			Bond Future	1	50,000,000	0.00 Member	Buy

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future							6	101,200,000	0.00	
15:29:22	R213	On 07/02/2019			Bond Future	1	34,000,000	0.00 Member	Buy	
15:29:22	R213	On 07/02/2019			Bond Future	1	22,000,000	0.00 Member	Sell	
15:53:21	R213	On 07/02/2019			Bond Future	1	12,000,000	0.00 Member	Buy	
15:53:21	R213	On 07/02/2019			Bond Future	1	12,000,000	0.00 Member	Sell	
15:53:21	R213	On 07/02/2019			Bond Future	1	22,000,000	0.00 Member	Buy	
15:53:21	R213	On 07/02/2019			Bond Future	1	22,000,000	0.00 Client	Sell	
15:53:21	R213	On 07/02/2019			Bond Future	1	12,000,000	0.00 Client	Sell	
Total for R213 Bond Future							7	136,000,000	0.00	
Grand Total for all Instruments							46	1,608,040,000	0.00	