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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:02:54	GOVI	On 07/02/2019		GOVI	1	1,500,000	0.00 Client	Buy
13:02:54	GOVI	On 02/05/2019		GOVI	1	1,500,000	0.00 Client	Sell
13:02:54	GOVI	On 02/05/2019		GOVI	1	1,500,000	0.00 Member	Buy
13:02:54	GOVI	On 07/02/2019		GOVI	1	1,500,000	0.00 Member	Sell
13:04:31	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Client	Buy
13:04:31	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Member	Sell
13:28:43	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Client	Buy
13:28:43	GOVI	On 07/02/2019		GOVI	1	20,000	0.00 Client	Sell
13:38:26	GOVI	On 02/05/2019		GOVI	1	490,000	0.00 Member	Sell
13:38:26	GOVI	On 07/02/2019		GOVI	1	490,000	0.00 Member	Buy
13:38:26	GOVI	On 07/02/2019		GOVI	1	490,000	0.00 Client	Sell
13:38:26	GOVI	On 02/05/2019		GOVI	1	490,000	0.00 Client	Buy
13:56:43	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Client	Sell
13:56:43	GOVI	On 07/02/2019		GOVI	1	10,000	0.00 Client	Buy
14:00:11	GOVI	On 07/02/2019		GOVI	1	1,500,000	0.00 Member	Buy
14:00:11	GOVI	On 07/02/2019		GOVI	1	1,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:01:05	GOVI	On 02/05/2019			GOVI	1	1,500,000	0.00 Client	Buy
14:01:05	GOVI	On 02/05/2019			GOVI	1	1,500,000	0.00 Member	Sell
14:02:43	GOVI	On 07/02/2019			GOVI	1	20,000	0.00 Member	Buy
14:02:43	GOVI	On 07/02/2019			GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI						20	14,100,000	0.00	
12:55:41	IGOV	On 02/05/2019			Index Future	1	860,000	0.00 Member	Sell
12:55:41	IGOV	On 07/02/2019			Index Future	1	860,000	0.00 Member	Buy
12:55:41	IGOV	On 02/05/2019			Index Future	1	860,000	0.00 Client	Buy
12:55:41	IGOV	On 07/02/2019			Index Future	1	860,000	0.00 Client	Sell
12:58:55	IGOV	On 07/02/2019			Index Future	1	20,000	0.00 Member	Buy
12:58:55	IGOV	On 07/02/2019			Index Future	1	20,000	0.00 Client	Sell
Total for IGOV Index Future						6	3,480,000	0.00	
13:21:49	R186	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell
13:21:49	R186	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Buy
14:05:13	R186	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Buy
14:05:13	R186	On 07/02/2019			Bond Future	1	3,900,000	0.00 Client	Sell
Total for R186 Bond Future						4	15,600,000	0.00	
17:25:08	R202	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
17:25:08	R202	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R202 Bond Future						2	16,000,000	0.00	
13:18:50	R2023	On 02/05/2019			Bond Future	1	22,600,000	0.00 Member	Sell
13:18:50	R2023	On 02/05/2019			Bond Future	1	22,600,000	0.00 Member	Buy
13:30:18	R2023	On 02/05/2019			Bond Future	1	22,600,000	0.00 Member	Buy
13:30:18	R2023	On 02/05/2019			Bond Future	1	22,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2023 Bond Future						4	90,400,000	0.00	
15:15:13	R2032	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:15:13	R2032	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
16:34:07	R2032	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
16:34:07	R2032	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
Total for R2032 Bond Future						4	2,000,000	0.00	
11:15:34	R2037	On 07/02/2019			Bond Future	1	45,400,000	0.00 Member	Buy
11:15:34	R2037	On 07/02/2019			Bond Future	1	45,400,000	0.00 Member	Sell
17:43:27	R2037	On 07/02/2019			Bond Future	1	6,700,000	0.00 Member	Buy
17:43:27	R2037	On 07/02/2019			Bond Future	1	6,700,000	0.00 Client	Sell
Total for R2037 Bond Future						4	104,200,000	0.00	
12:09:06	R2044	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Sell
12:10:11	R2044	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Sell
12:10:11	R2044	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Sell
12:10:11	R2044	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Sell
12:10:11	R2044	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
12:10:11	R2044	On 07/02/2019			Bond Future	1	300,000	0.00 Member	Buy
12:10:11	R2044	On 07/02/2019			Bond Future	1	300,000	0.00 Client	Sell
12:10:11	R2044	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
12:10:11	R2044	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Sell
12:10:11	R2044	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Buy
12:10:11	R2044	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
13:04:20	R2044	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Buy
Total for R2044 Bond Future						12	6,400,000	0.00	
9:39:54	R2048	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
10:20:32	R2048	On 07/02/2019			Bond Future	1	81,200,000	0.00 Member	Buy
10:20:32	R2048	On 07/02/2019			Bond Future	1	55,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	5,700,000	0.00 Member	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,800,000	0.00 Member	Buy
12:11:36	R2048	On 07/02/2019			Bond Future	1	5,300,000	0.00 Member	Buy
12:11:36	R2048	On 07/02/2019			Bond Future	1	5,700,000	0.00 Client	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	5,700,000	0.00 Member	Buy
12:11:36	R2048	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
12:11:36	R2048	On 07/02/2019			Bond Future	1	5,300,000	0.00 Client	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,800,000	0.00 Member	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Buy
12:11:36	R2048	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Buy
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,600,000	0.00 Client	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,800,000	0.00 Client	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
12:11:36	R2048	On 07/02/2019			Bond Future	1	5,300,000	0.00 Member	Sell
12:31:51	R2048	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
12:33:24	R2048	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
12:33:24	R2048	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Buy
Total for R2048 Bond Future						30	216,600,000	0.00	
11:13:28	R209	On 07/02/2019			Bond Future	1	90,500,000	0.00 Member	Buy
11:13:28	R209	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Sell
11:15:34	R209	On 07/02/2019			Bond Future	1	29,000,000	0.00 Member	Buy
11:15:34	R209	On 07/02/2019			Bond Future	1	29,000,000	0.00 Member	Sell
11:16:53	R209	On 07/02/2019			Bond Future	1	27,200,000	0.00 Member	Buy
11:16:53	R209	On 07/02/2019			Bond Future	1	2,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:16:53	R209	On 07/02/2019			Bond Future	1	13,600,000	0.00 Client	Sell
11:16:53	R209	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
11:16:53	R209	On 07/02/2019			Bond Future	1	47,600,000	0.00 Member	Buy
11:16:53	R209	On 07/02/2019			Bond Future	1	27,200,000	0.00 Client	Sell
11:16:53	R209	On 07/02/2019			Bond Future	1	27,200,000	0.00 Member	Sell
11:16:53	R209	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Sell
11:16:53	R209	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Buy
11:16:53	R209	On 07/02/2019			Bond Future	1	47,600,000	0.00 Member	Sell
11:16:53	R209	On 07/02/2019			Bond Future	1	47,600,000	0.00 Client	Sell
12:51:44	R209	On 07/02/2019			Bond Future	1	24,300,000	0.00 Member	Sell
12:51:44	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
12:51:45	R209	On 07/02/2019			Bond Future	1	34,600,000	0.00 Member	Sell
12:51:45	R209	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Buy
12:58:03	R209	On 07/02/2019			Bond Future	1	23,100,000	0.00 Member	Sell
12:58:03	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Buy
12:58:03	R209	On 07/02/2019			Bond Future	1	23,100,000	0.00 Member	Buy
12:58:03	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
12:58:03	R209	On 07/02/2019			Bond Future	1	23,100,000	0.00 Client	Buy
12:58:34	R209	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Buy
12:58:34	R209	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
12:58:34	R209	On 07/02/2019			Bond Future	1	3,500,000	0.00 Client	Buy
12:58:34	R209	On 07/02/2019			Bond Future	1	27,600,000	0.00 Client	Buy
12:58:34	R209	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
12:58:34	R209	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Sell
12:58:34	R209	On 07/02/2019			Bond Future	1	27,600,000	0.00 Member	Sell
12:58:34	R209	On 07/02/2019			Bond Future	1	27,600,000	0.00 Member	Buy
12:58:34	R209	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Sell
12:58:34	R209	On 07/02/2019			Bond Future	1	1,500,000	0.00 Client	Buy
12:58:34	R209	On 07/02/2019			Bond Future	1	1,500,000	0.00 Member	Buy
15:43:15	R209	On 02/05/2019			Bond Future	1	156,900,000	0.00 Member	Sell
15:43:15	R209	On 02/05/2019			Bond Future	1	12,300,000	0.00 Member	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	22,000,000	0.00 Member	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	12,300,000	0.00 Client	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	7,800,000	0.00 Client	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	57,000,000	0.00 Client	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	57,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:57:57	R209	On 02/05/2019			Bond Future	1	7,800,000	0.00 Member	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	12,300,000	0.00 Member	Sell
15:57:57	R209	On 02/05/2019			Bond Future	1	57,000,000	0.00 Member	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	23,800,000	0.00 Member	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	34,000,000	0.00 Member	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	34,000,000	0.00 Client	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	23,800,000	0.00 Client	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	23,800,000	0.00 Member	Sell
15:57:57	R209	On 02/05/2019			Bond Future	1	34,000,000	0.00 Member	Sell
15:57:57	R209	On 02/05/2019			Bond Future	1	22,000,000	0.00 Member	Sell
15:57:57	R209	On 02/05/2019			Bond Future	1	22,000,000	0.00 Client	Buy
15:57:57	R209	On 02/05/2019			Bond Future	1	7,800,000	0.00 Member	Sell
17:13:45	R209	On 07/02/2019			Bond Future	1	54,100,000	0.00 Member	Sell
17:13:45	R209	On 07/02/2019			Bond Future	1	29,200,000	0.00 Member	Sell
17:13:45	R209	On 07/02/2019			Bond Future	1	29,200,000	0.00 Member	Buy
17:13:45	R209	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Buy
17:27:12	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Buy
17:27:12	R209	On 07/02/2019			Bond Future	1	43,200,000	0.00 Member	Buy
17:27:12	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:27:12	R209	On 07/02/2019			Bond Future	1	43,200,000	0.00 Client	Buy
17:27:12	R209	On 07/02/2019			Bond Future	1	3,100,000	0.00 Client	Buy
17:27:12	R209	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Buy
17:27:12	R209	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Sell
17:27:12	R209	On 07/02/2019			Bond Future	1	2,300,000	0.00 Client	Buy
17:27:12	R209	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Sell
17:27:12	R209	On 07/02/2019			Bond Future	1	5,500,000	0.00 Client	Buy
17:27:12	R209	On 07/02/2019			Bond Future	1	43,200,000	0.00 Member	Sell
Total for R209 Bond Future						69	1,558,000,000	0.00	
11:14:33	R214	On 07/02/2019			Bond Future	1	69,700,000	0.00 Member	Buy
11:14:33	R214	On 07/02/2019			Bond Future	1	69,700,000	0.00 Member	Sell
12:01:10	R214	On 02/05/2019			Bond Future	1	120,000,000	0.00 Member	Sell
12:01:10	R214	On 02/05/2019			Bond Future	1	120,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	379,400,000		0.00
	Grand Total for all Instruments				159	2,406,180,000		0.00