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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:26:23	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Client	Buy
11:26:23	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Sell
13:55:43	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Client	Sell
13:55:43	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					4	40,000	0.00	
10:53:53	R186	On 02/05/2019		Bond Future	1	882,000,000	0.00 Member	Sell
10:53:53	R186	On 02/05/2019		Bond Future	1	882,000,000	0.00 Member	Buy
10:56:16	R186	On 02/05/2019		Bond Future	1	882,000,000	0.00 Member	Sell
10:56:16	R186	On 02/05/2019		Bond Future	1	882,000,000	0.00 Member	Buy
11:17:11	R186	On 02/05/2019		Bond Future	1	882,000,000	0.00 Member	Sell
11:17:11	R186	On 02/05/2019		Bond Future	1	882,000,000	0.00 Member	Buy
11:22:11	R186	On 02/05/2019		Bond Future	1	882,000,000	0.00 Member	Sell
11:22:11	R186	On 02/05/2019		Bond Future	1	882,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:50:44	R186	On 02/05/2019			Bond Future	1	27,200,000	0.00 Member	Buy
11:50:44	R186	On 02/05/2019			Bond Future	1	9,100,000	0.00 Member	Sell
12:07:22	R186	On 02/05/2019			Bond Future	1	18,100,000	0.00 Member	Sell
12:07:22	R186	On 02/05/2019			Bond Future	1	9,100,000	0.00 Client	Sell
12:07:22	R186	On 02/05/2019			Bond Future	1	18,100,000	0.00 Client	Sell
12:07:22	R186	On 02/05/2019			Bond Future	1	18,100,000	0.00 Member	Buy
12:07:22	R186	On 02/05/2019			Bond Future	1	9,100,000	0.00 Member	Buy
Total for R186 Bond Future						15	7,164,800,000	0.00	
10:21:03	R2023	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Sell
10:21:03	R2023	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Buy
10:21:03	R2023	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Sell
10:21:03	R2023	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R2023 Bond Future						4	10,000,000	0.00	
8:12:45	R2030	On 02/05/2019			Bond Future	1	47,500,000	0.00 Member	Buy
8:12:45	R2030	On 02/05/2019			Bond Future	1	47,500,000	0.00 Member	Sell
8:15:23	R2030	On 02/05/2019			Bond Future	1	47,500,000	0.00 Client	Sell
8:15:23	R2030	On 02/05/2019			Bond Future	1	47,500,000	0.00 Member	Buy
11:50:44	R2030	On 02/05/2019			Bond Future	1	10,800,000	0.00 Member	Buy
11:50:44	R2030	On 02/05/2019			Bond Future	1	10,800,000	0.00 Member	Sell
12:07:55	R2030	On 02/05/2019			Bond Future	1	10,800,000	0.00 Member	Buy
12:07:55	R2030	On 02/05/2019			Bond Future	1	10,800,000	0.00 Client	Sell
Total for R2030 Bond Future						8	233,200,000	0.00	
13:42:30	R2037	On 02/05/2019			Bond Future	1	64,800,000	0.00 Member	Buy
13:42:30	R2037	On 02/05/2019			Bond Future	1	62,600,000	0.00 Member	Sell
13:53:43	R2037	On 02/05/2019			Bond Future	1	1,300,000	0.00 Member	Sell
13:53:43	R2037	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Buy
13:53:43	R2037	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Sell
13:53:43	R2037	On 02/05/2019			Bond Future	1	1,300,000	0.00 Client	Sell
13:53:43	R2037	On 02/05/2019			Bond Future	1	900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:53:43	R2037	On 02/05/2019			Bond Future	1	1,300,000	0.00 Member	Buy
13:53:44	R2037	On 02/05/2019			Bond Future	1	62,600,000	0.00 Client	Sell
13:53:44	R2037	On 02/05/2019			Bond Future	1	62,600,000	0.00 Member	Buy
Total for R2037 Bond Future						10	259,200,000	0.00	
11:50:44	R2048	On 02/05/2019			Bond Future	1	15,200,000	0.00 Member	Buy
11:50:44	R2048	On 02/05/2019			Bond Future	1	3,600,000	0.00 Member	Sell
12:09:37	R2048	On 02/05/2019			Bond Future	1	10,700,000	0.00 Member	Sell
12:09:37	R2048	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Sell
12:09:37	R2048	On 02/05/2019			Bond Future	1	900,000	0.00 Client	Sell
12:09:37	R2048	On 02/05/2019			Bond Future	1	3,600,000	0.00 Client	Sell
12:09:37	R2048	On 02/05/2019			Bond Future	1	10,700,000	0.00 Client	Sell
12:09:37	R2048	On 02/05/2019			Bond Future	1	3,600,000	0.00 Member	Buy
12:09:37	R2048	On 02/05/2019			Bond Future	1	10,700,000	0.00 Member	Buy
12:09:37	R2048	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Buy
Total for R2048 Bond Future						10	60,800,000	0.00	
10:53:53	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
10:53:53	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Buy
11:50:44	R209	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Buy
11:50:44	R209	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Sell
12:08:31	R209	On 02/05/2019			Bond Future	1	2,100,000	0.00 Client	Sell
12:08:31	R209	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Buy
15:25:05	R209	On 02/05/2019			Bond Future	1	34,200,000	0.00 Member	Buy
15:25:05	R209	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Sell
16:11:16	R209	On 02/05/2019			Bond Future	1	18,400,000	0.00 Member	Buy
16:11:16	R209	On 02/05/2019			Bond Future	1	15,800,000	0.00 Client	Sell
16:11:16	R209	On 02/05/2019			Bond Future	1	18,400,000	0.00 Client	Sell
16:11:16	R209	On 02/05/2019			Bond Future	1	18,400,000	0.00 Member	Sell
16:11:16	R209	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Buy
Total for R209 Bond Future						13	147,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:50:44	R213	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
11:50:44	R213	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
12:08:14	R213	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
12:08:14	R213	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Sell
Total for R213 Bond Future						4	800,000	0.00	
11:50:44	R214	On 02/05/2019			Bond Future	1	18,200,000	0.00 Member	Buy
11:50:44	R214	On 02/05/2019			Bond Future	1	4,600,000	0.00 Member	Sell
12:09:01	R214	On 02/05/2019			Bond Future	1	13,600,000	0.00 Client	Sell
12:09:01	R214	On 02/05/2019			Bond Future	1	4,600,000	0.00 Member	Buy
12:09:01	R214	On 02/05/2019			Bond Future	1	13,600,000	0.00 Member	Buy
12:09:01	R214	On 02/05/2019			Bond Future	1	13,600,000	0.00 Member	Sell
12:09:01	R214	On 02/05/2019			Bond Future	1	4,600,000	0.00 Client	Sell
Total for R214 Bond Future						7	72,800,000	0.00	
Grand Total for all Instruments						75	7,949,240,000	0.00	