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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/07/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:29:43	GOVI	On 01/08/2019		GOVI	1	40,000	0.00 Member	Sell
12:29:44	GOVI	On 01/08/2019		GOVI	1	40,000	0.00 Member	Buy
Total for GOVI GOVI					2	80,000	0.00	
12:14:14	R186	On 01/08/2019		Bond Future	1	20,100,000	0.00 Member	Sell
12:14:14	R186	On 01/08/2019		Bond Future	1	2,800,000	0.00 Member	Buy
12:49:53	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Client	Buy
12:49:53	R186	On 01/08/2019		Bond Future	1	100,000	0.00 Client	Buy
12:49:53	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Member	Buy
12:49:53	R186	On 01/08/2019		Bond Future	1	17,000,000	0.00 Member	Sell
12:49:53	R186	On 01/08/2019		Bond Future	1	17,000,000	0.00 Member	Buy
12:49:53	R186	On 01/08/2019		Bond Future	1	100,000	0.00 Member	Buy
12:49:53	R186	On 01/08/2019		Bond Future	1	2,800,000	0.00 Client	Buy
12:49:53	R186	On 01/08/2019		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:49:53	R186	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
12:49:53	R186	On 01/08/2019			Bond Future	1	17,000,000	0.00 Client	Buy
12:49:53	R186	On 01/08/2019			Bond Future	1	2,800,000	0.00 Member	Sell
Total for R186 Bond Future						13	80,400,000	0.00	
16:23:19	R2023	On 01/08/2019			Bond Future	1	100,000,000	0.00 Member	Buy
16:23:19	R2023	On 01/08/2019			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R2023 Bond Future						2	200,000,000	0.00	
8:50:36	R2040	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Buy
8:50:36	R2040	On 01/08/2019			Bond Future	1	6,900,000	0.00 Member	Sell
9:03:36	R2040	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
9:03:36	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
9:03:36	R2040	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Sell
9:03:36	R2040	On 01/08/2019			Bond Future	1	4,200,000	0.00 Client	Buy
9:03:36	R2040	On 01/08/2019			Bond Future	1	100,000	0.00 Client	Buy
9:03:36	R2040	On 01/08/2019			Bond Future	1	1,600,000	0.00 Client	Buy
9:03:36	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
9:03:36	R2040	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Sell
9:03:36	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
9:03:36	R2040	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
9:03:36	R2040	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Buy
Total for R2040 Bond Future						13	27,600,000	0.00	
12:14:14	R2048	On 01/08/2019			Bond Future	1	31,500,000	0.00 Member	Buy
12:14:14	R2048	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
12:49:23	R2048	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Sell
12:49:23	R2048	On 01/08/2019			Bond Future	1	27,000,000	0.00 Member	Sell
12:49:23	R2048	On 01/08/2019			Bond Future	1	27,000,000	0.00 Client	Sell
12:49:23	R2048	On 01/08/2019			Bond Future	1	4,300,000	0.00 Client	Sell
12:49:23	R2048	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Buy
12:49:23	R2048	On 01/08/2019			Bond Future	1	27,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:49:23	R2048	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Buy
12:49:23	R2048	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Sell
Total for R2048 Bond Future						10	126,000,000	0.00	
15:25:36	R213	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
15:25:36	R213	On 01/08/2019			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R213 Bond Future						2	2,800,000	0.00	
Grand Total for all Instruments						42	436,880,000	0.00	