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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/08/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
16:33:32	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member
16:41:38	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member
16:43:42	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member
16:43:42	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client
Total for R186 Bond Future					4	20,000,000	0.00
16:57:38	R197	On 07/11/2019		Bond Future	1	3,800,000	0.00 Member
16:57:38	R197	On 07/11/2019		Bond Future	1	3,800,000	0.00 Client

**Buy/
Sell**

Buy
Sell
Buy
Sell

Buy
Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
Total for R197 Bond Future						2	7,600,000	0.00
15:37:20	R2023	On 07/11/2019			Bond Future	1	200,000	0.00 Client
15:37:20	R2023	On 07/11/2019			Bond Future	1	200,000	0.00 Member
Total for R2023 Bond Future						2	400,000	0.00
15:37:20	R2030	On 07/11/2019			Bond Future	1	300,000	0.00 Client
15:37:20	R2030	On 07/11/2019			Bond Future	1	300,000	0.00 Member
Total for R2030 Bond Future						2	600,000	0.00
15:37:20	R2032	On 07/11/2019			Bond Future	1	100,000	0.00 Member
15:37:20	R2032	On 07/11/2019			Bond Future	1	100,000	0.00 Client
Total for R2032 Bond Future						2	200,000	0.00
12:29:56	R2035	On 07/11/2019			Bond Future	1	21,000,000	0.00 Member
12:29:56	R2035	On 07/11/2019			Bond Future	1	21,000,000	0.00 Client
15:37:20	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member
15:37:20	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Client
16:34:53	R2035	On 06/08/2020	9.00	Call	Bond Future	1	2,045,700,000	0.00 Member
16:34:53	R2035	On 06/08/2020	9.00	Call	Bond Future	1	2,045,700,000	0.00 Member
16:49:28	R2035	On 06/08/2020	9.00	Call	Bond Future	1	5,000,000	0.00 Member
16:49:28	R2035	On 06/08/2020	9.00	Call	Bond Future	1	2,045,700,000	0.00 Member
17:10:14	R2035	On 06/08/2020	9.00	Call	Bond Future	1	51,000,000	0.00 Client
17:10:14	R2035	On 06/08/2020	9.00	Call	Bond Future	1	51,000,000	0.00 Member
17:10:14	R2035	On 06/08/2020	9.00	Call	Bond Future	1	16,000,000	0.00 Member
17:10:14	R2035	On 06/08/2020	9.00	Call	Bond Future	1	587,000,000	0.00 Member
17:10:14	R2035	On 06/08/2020	9.00	Call	Bond Future	1	51,000,000	0.00 Member

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	2,500,000	0.00 Client
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	22,000,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	22,000,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	47,800,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	47,800,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	47,800,000	0.00 Client
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	22,000,000	0.00 Client
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	2,700,000	0.00 Client
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	16,000,000	0.00 Client
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	16,000,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	500,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	500,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	2,700,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	2,700,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	2,500,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	2,500,000	0.00 Member
17:10:15	R2035	On 06/08/2020	9.00	Call	Bond Future	1	500,000	0.00 Client
17:25:55	R2035	On 06/08/2020	9.00	Call	Bond Future	1	550,000,000	0.00 Member
17:25:55	R2035	On 06/08/2020	9.00	Call	Bond Future	1	21,700,000	0.00 Member
17:25:55	R2035	On 06/08/2020	9.00	Call	Bond Future	1	12,500,000	0.00 Member
17:25:55	R2035	On 06/08/2020	9.00	Call	Bond Future	1	8,000,000	0.00 Member
17:25:55	R2035	On 06/08/2020	9.00	Call	Bond Future	1	58,000,000	0.00 Member
17:25:55	R2035	On 06/08/2020	9.00	Call	Bond Future	1	47,800,000	0.00 Member
17:25:55	R2035	On 06/08/2020	9.00	Call	Bond Future	1	587,500,000	0.00 Member
17:25:55	R2035	On 06/08/2020	9.00	Call	Bond Future	1	8,000,000	0.00 Member
17:25:55	R2035	On 06/08/2020	9.00	Call	Bond Future	1	17,700,000	0.00 Member
Total for R2035 Bond Future						39	8,510,000,000	0.00
9:44:22	R2037	On 07/11/2019			Bond Future	1	100,000,000	0.00 Client
9:44:22	R2037	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member
15:37:20	R2037	On 07/11/2019			Bond Future	1	200,000	0.00 Member

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
15:37:20	R2037	On 07/11/2019			Bond Future	1	200,000	0.00 Client
Total for R2037 Bond Future						4	200,400,000	0.00
15:37:21	R2040	On 07/11/2019			Bond Future	1	200,000	0.00 Client
15:37:21	R2040	On 07/11/2019			Bond Future	1	200,000	0.00 Member
Total for R2040 Bond Future						2	400,000	0.00
10:04:27	R2044	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member
10:04:27	R2044	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member
10:21:56	R2044	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member
10:21:56	R2044	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member
12:00:36	R2044	On 07/11/2019			Bond Future	1	4,000,000	0.00 Client
12:00:36	R2044	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member
Total for R2044 Bond Future						6	24,000,000	0.00
16:34:53	R2048	On 06/08/2020	9.25	Call	Bond Future	1	1,429,700,000	0.00 Member
16:34:53	R2048	On 06/08/2020	9.25	Call	Bond Future	1	1,429,700,000	0.00 Member
16:49:09	R2048	On 06/08/2020	9.25	Call	Bond Future	1	417,200,000	0.00 Member
16:49:09	R2048	On 06/08/2020	9.25	Call	Bond Future	1	1,429,700,000	0.00 Member
17:34:24	R2048	On 06/08/2020	9.25	Call	Bond Future	1	29,700,000	0.00 Member
17:34:24	R2048	On 06/08/2020	9.25	Call	Bond Future	1	16,500,000	0.00 Member
17:34:24	R2048	On 06/08/2020	9.25	Call	Bond Future	1	9,900,000	0.00 Member
17:34:24	R2048	On 06/08/2020	9.25	Call	Bond Future	1	432,500,000	0.00 Member
17:34:24	R2048	On 06/08/2020	9.25	Call	Bond Future	1	312,200,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	500,000	0.00 Client
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	15,500,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	21,000,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	500,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	500,000	0.00 Member

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	15,500,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	1,700,000	0.00 Client
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	10,500,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	1,700,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	49,000,000	0.00 Client
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	15,500,000	0.00 Client
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	33,000,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	21,000,000	0.00 Client
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	7,000,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	49,000,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	49,000,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	21,000,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	34,500,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	10,200,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	2,500,000	0.00 Client
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	11,500,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	9,800,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	9,800,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	10,500,000	0.00 Client
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	5,000,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	9,800,000	0.00 Client
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	1,700,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	2,500,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	2,500,000	0.00 Member
17:34:25	R2048	On 06/08/2020	9.25	Call	Bond Future	1	10,500,000	0.00 Member
Total for R2048 Bond Future						39	5,939,800,000	0.00
14:37:15	R209	On 07/11/2019	8.92	Call	Bond Future	1	500,000	0.00 Member
14:37:15	R209	On 07/11/2019	8.92	Call	Bond Future	1	500,000	0.00 Client
14:37:16	R209	On 07/11/2019	9.33	Call	Bond Future	1	500,000	0.00 Member
14:37:16	R209	On 07/11/2019	9.33	Call	Bond Future	1	500,000	0.00 Client

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
14:37:16	R209	On 07/11/2019	9.77	Put	Bond Future	1	500,000	0.00 Client
14:37:16	R209	On 07/11/2019	9.77	Put	Bond Future	1	500,000	0.00 Member
15:20:19	R209	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member
15:20:19	R209	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member
15:42:33	R209	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member
15:42:33	R209	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client
16:21:00	R209	On 07/11/2019			Bond Future	1	85,000,000	0.00 Member
16:21:00	R209	On 07/11/2019			Bond Future	1	85,000,000	0.00 Client
Total for R209 Bond Future						12	181,000,000	0.00
15:37:21	R214	On 07/11/2019			Bond Future	1	100,000	0.00 Member
15:37:21	R214	On 07/11/2019			Bond Future	1	100,000	0.00 Client
Total for R214 Bond Future						2	200,000	0.00
Grand Total for all Instruments						116	14,884,600,000	0.00