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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:26:37	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Buy
11:26:37	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Sell
11:54:11	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Client	Sell
11:54:11	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
8:13:21	R186	On 01/08/2019		Bond Future	1	21,900,000	0.00 Member	Sell
8:13:21	R186	On 01/08/2019		Bond Future	1	60,700,000	0.00 Member	Buy
10:04:54	R186	On 01/08/2019		Bond Future	1	22,000,000	0.00 Member	Sell
10:04:54	R186	On 01/08/2019		Bond Future	1	63,400,000	0.00 Member	Buy
10:34:23	R186	On 01/08/2019		Bond Future	1	310,000,000	0.00 Member	Sell
10:34:23	R186	On 01/08/2019		Bond Future	1	310,000,000	0.00 Client	Buy
15:27:05	R186	On 01/08/2019		Bond Future	1	2,900,000	0.00 Member	Buy
15:27:05	R186	On 01/08/2019		Bond Future	1	2,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:27:05	R186	On 01/08/2019			Bond Future	1	8,900,000	0.00 Client	Sell
15:27:05	R186	On 01/08/2019			Bond Future	1	9,000,000	0.00 Client	Sell
15:27:05	R186	On 01/08/2019			Bond Future	1	18,000,000	0.00 Member	Buy
15:27:05	R186	On 01/08/2019			Bond Future	1	18,000,000	0.00 Client	Sell
15:27:05	R186	On 01/08/2019			Bond Future	1	21,900,000	0.00 Client	Sell
15:27:05	R186	On 01/08/2019			Bond Future	1	18,000,000	0.00 Member	Sell
15:27:05	R186	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Buy
15:27:05	R186	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Sell
15:27:05	R186	On 01/08/2019			Bond Future	1	21,900,000	0.00 Member	Buy
15:27:05	R186	On 01/08/2019			Bond Future	1	2,900,000	0.00 Member	Sell
15:27:05	R186	On 01/08/2019			Bond Future	1	8,900,000	0.00 Member	Buy
15:27:05	R186	On 01/08/2019			Bond Future	1	8,900,000	0.00 Member	Sell
16:26:33	R186	On 01/08/2019			Bond Future	1	22,000,000	0.00 Client	Sell
16:26:33	R186	On 01/08/2019			Bond Future	1	22,000,000	0.00 Member	Buy
16:26:33	R186	On 01/08/2019			Bond Future	1	41,400,000	0.00 Member	Sell
16:26:33	R186	On 01/08/2019			Bond Future	1	41,400,000	0.00 Member	Buy
16:26:33	R186	On 01/08/2019			Bond Future	1	41,400,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>25</b>	<b>1,116,400,000</b>	<b>0.00</b>	
11:20:16	R2044	On 01/08/2019			Bond Future	1	13,600,000	0.00 Member	Buy
11:20:16	R2044	On 01/08/2019			Bond Future	1	22,500,000	0.00 Member	Sell
11:35:38	R2044	On 07/11/2019	9.74	Call	Bond Future	1	5,500,000	0.00 Client	Sell
11:35:38	R2044	On 07/11/2019	9.74	Call	Bond Future	1	5,500,000	0.00 Client	Buy
12:03:14	R2044	On 01/08/2019			Bond Future	1	5,700,000	0.00 Member	Buy
12:03:14	R2044	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Buy
12:03:14	R2044	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Sell
12:03:14	R2044	On 01/08/2019			Bond Future	1	3,200,000	0.00 Client	Buy
12:03:14	R2044	On 01/08/2019			Bond Future	1	5,700,000	0.00 Member	Sell
12:03:14	R2044	On 01/08/2019			Bond Future	1	5,700,000	0.00 Client	Buy
12:03:15	R2044	On 01/08/2019			Bond Future	1	13,600,000	0.00 Member	Sell
12:03:15	R2044	On 01/08/2019			Bond Future	1	13,600,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>12</b>	<b>101,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:41:21	R2048	On 01/08/2019			Bond Future	1	33,500,000	0.00 Member	Sell
16:41:21	R2048	On 01/08/2019			Bond Future	1	33,500,000	0.00 Member	Buy
16:56:47	R2048	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:56:47	R2048	On 01/08/2019			Bond Future	1	33,500,000	0.00 Member	Sell
17:17:45	R2048	On 01/08/2019			Bond Future	1	10,800,000	0.00 Client	Buy
17:17:45	R2048	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Buy
17:17:45	R2048	On 01/08/2019			Bond Future	1	18,200,000	0.00 Client	Buy
17:17:45	R2048	On 01/08/2019			Bond Future	1	10,800,000	0.00 Member	Buy
17:17:45	R2048	On 01/08/2019			Bond Future	1	10,800,000	0.00 Member	Sell
17:17:45	R2048	On 01/08/2019			Bond Future	1	18,200,000	0.00 Member	Sell
17:17:45	R2048	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:17:45	R2048	On 01/08/2019			Bond Future	1	1,200,000	0.00 Client	Buy
17:17:45	R2048	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
17:17:45	R2048	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
17:17:45	R2048	On 01/08/2019			Bond Future	1	18,200,000	0.00 Member	Buy
17:17:45	R2048	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:17:45	R2048	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:17:45	R2048	On 01/08/2019			Bond Future	1	2,300,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>18</b>	<b>201,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>59</b>	<b>1,418,440,000</b>	<b>0.00</b>	