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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/07/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:17:43	GOVI	On 01/08/2019		GOVI	1	30,000	0.00 Member	Sell
12:17:43	GOVI	On 01/08/2019		GOVI	1	30,000	0.00 Member	Buy
12:23:01	GOVI	On 01/08/2019		GOVI	1	30,000	0.00 Member	Sell
12:23:01	GOVI	On 01/08/2019		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					4	120,000	0.00	
9:42:52	R2040	On 01/08/2019		Bond Future	1	8,600,000	0.00 Member	Buy
9:42:52	R2040	On 01/08/2019		Bond Future	1	37,300,000	0.00 Member	Sell
9:58:52	R2040	On 01/08/2019		Bond Future	1	8,600,000	0.00 Client	Buy
9:58:52	R2040	On 01/08/2019		Bond Future	1	28,700,000	0.00 Member	Buy
9:58:52	R2040	On 01/08/2019		Bond Future	1	8,600,000	0.00 Member	Sell
9:58:52	R2040	On 01/08/2019		Bond Future	1	28,700,000	0.00 Member	Sell
9:58:52	R2040	On 01/08/2019		Bond Future	1	28,700,000	0.00 Client	Buy
14:47:29	R2040	On 01/08/2019		Bond Future	1	80,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:47:29	R2040	On 01/08/2019			Bond Future	1	80,000,000	0.00 Member	Sell
14:50:07	R2040	On 01/08/2019			Bond Future	1	80,000,000	0.00 Client	Sell
14:50:07	R2040	On 01/08/2019			Bond Future	1	80,000,000	0.00 Member	Buy
Total for R2040 Bond Future						11	469,200,000	0.00	
Grand Total for all Instruments						15	469,320,000	0.00	