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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:41:02	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Buy
11:41:02	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Sell
12:08:33	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Buy
12:08:33	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					4	80,000	0.00	
15:44:44	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Sell
15:44:44	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Buy
16:23:50	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Buy
16:23:50	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					4	40,000	0.00	
13:46:57	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:48:54	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Buy
13:49:15	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
13:49:15	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future						4	20,000,000	0.00	
10:59:33	R2023	On 07/11/2019			Bond Future	1	3,600,000	0.00 Member	Sell
10:59:33	R2023	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Buy
11:08:16	R2023	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
11:08:16	R2023	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
11:08:16	R2023	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
11:08:16	R2023	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Sell
11:08:16	R2023	On 07/11/2019			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2023 Bond Future						7	14,400,000	0.00	
10:20:33	R2030	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Sell
10:20:33	R2030	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Buy
10:26:38	R2030	On 07/11/2019			Bond Future	1	1,200,000	0.00 Client	Buy
10:26:38	R2030	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R2030 Bond Future						4	4,800,000	0.00	
8:53:32	R2035	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Buy
8:53:32	R2035	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Sell
11:01:37	R2035	On 07/11/2019			Bond Future	1	77,000,000	0.00 Member	Buy
11:01:37	R2035	On 07/11/2019			Bond Future	1	77,000,000	0.00 Member	Sell
12:47:23	R2035	On 07/11/2019			Bond Future	1	77,000,000	0.00 Client	Buy
12:47:23	R2035	On 07/11/2019			Bond Future	1	77,000,000	0.00 Member	Sell
12:48:16	R2035	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Sell
12:48:16	R2035	On 07/11/2019			Bond Future	1	100,000,000	0.00 Client	Buy
Total for R2035 Bond Future						8	708,000,000	0.00	
12:37:00	R2037	On 07/11/2019			Bond Future	1	17,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:00	R2037	On 07/11/2019			Bond Future	1	17,800,000	0.00 Client	Sell
Total for R2037 Bond Future						2	35,600,000	0.00	
12:06:27	R2044	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
12:06:27	R2044	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
12:06:28	R2044	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Buy
12:06:28	R2044	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	4,000,000	0.00	
16:08:33	R208	On 07/11/2019			Bond Future	1	2,600,000	0.00 Member	Buy
16:08:33	R208	On 07/11/2019			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R208 Bond Future						2	5,200,000	0.00	
12:37:00	R213	On 07/11/2019			Bond Future	1	10,100,000	0.00 Member	Buy
12:37:00	R213	On 07/11/2019			Bond Future	1	10,100,000	0.00 Member	Sell
Total for R213 Bond Future						2	20,200,000	0.00	
Grand Total for all Instruments						41	812,320,000	0.00	