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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:24:13	GOVI	On 07/11/2019		GOVI	1	430,000	0.00 Member	Sell
9:24:13	GOVI	On 07/11/2019		GOVI	1	430,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>860,000</b>	<b>0.00</b>	
9:14:45	R186	On 07/11/2019		Bond Future	1	48,500,000	0.00 Member	Buy
9:14:45	R186	On 07/11/2019		Bond Future	1	48,500,000	0.00 Client	Sell
15:50:45	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
15:57:58	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
15:58:40	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
15:58:40	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>117,000,000</b>	<b>0.00</b>	
7:56:02	R2032	On 07/11/2019		Bond Future	1	4,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
7:56:02	R2032	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>8,400,000</b>	<b>0.00</b>	
7:56:02	R2035	On 07/11/2019			Bond Future	1	3,900,000	0.00 Member	Buy
7:56:02	R2035	On 07/11/2019			Bond Future	1	3,900,000	0.00 Member	Sell
10:33:17	R2035	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Buy
10:33:17	R2035	On 07/11/2019			Bond Future	1	60,000,000	0.00 Member	Sell
15:09:29	R2035	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Sell
15:09:29	R2035	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Buy
15:09:29	R2035	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
15:09:29	R2035	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Buy
15:09:29	R2035	On 07/11/2019			Bond Future	1	50,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>9</b>	<b>247,800,000</b>	<b>0.00</b>	
7:56:02	R2037	On 07/11/2019			Bond Future	1	3,900,000	0.00 Member	Buy
7:56:02	R2037	On 07/11/2019			Bond Future	1	3,900,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>7,800,000</b>	<b>0.00</b>	
17:03:42	R2040	On 07/11/2019			Bond Future	1	8,600,000	0.00 Member	Buy
17:03:42	R2040	On 07/11/2019			Bond Future	1	8,600,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>17,200,000</b>	<b>0.00</b>	
7:56:02	R2048	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Buy
7:56:02	R2048	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>7,000,000</b>	<b>0.00</b>	
17:03:42	R213	On 07/11/2019			Bond Future	1	22,600,000	0.00 Member	Buy
17:03:42	R213	On 07/11/2019			Bond Future	1	22,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>45,200,000</b>	<b>0.00</b>	
17:03:43	R214	On 07/11/2019			Bond Future	1	14,600,000	0.00 Member	Buy
17:03:43	R214	On 07/11/2019			Bond Future	1	14,600,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>29,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>29</b>	<b>480,460,000</b>	<b>0.00</b>	