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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/04/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:54	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Sell
10:56:54	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Buy
11:29:22	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Sell
11:29:22	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
10:22:32	I2025	On 02/05/2019		Bond Future	1	600,000	0.00 Member	Buy
10:22:32	I2025	On 02/05/2019		Bond Future	1	600,000	0.00 Member	Sell
11:32:02	I2025	On 02/05/2019		Bond Future	1	600,000	0.00 Member	Sell
11:32:02	I2025	On 02/05/2019		Bond Future	1	600,000	0.00 Client	Buy
Total for I2025 Bond Future					4	2,400,000	0.00	
16:36:07	IGOV	On 01/08/2019		Index Future	1	980,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:36:07	IGOV	On 01/08/2019		Index Future	1	980,000	0.00 Client	Buy
Total for IGOV Index Future					2	1,960,000	0.00	
15:46:09	R2044	On 02/05/2019		Bond Future	1	5,000,000	0.00 Member	Sell
15:46:09	R2044	On 02/05/2019		Bond Future	1	5,000,000	0.00 Client	Buy
15:49:16	R2044	On 02/05/2019		Bond Future	1	5,000,000	0.00 Member	Buy
15:49:16	R2044	On 02/05/2019		Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2044 Bond Future					4	20,000,000	0.00	
10:18:55	R212	On 02/05/2019		Bond Future	1	12,300,000	0.00 Member	Buy
10:18:55	R212	On 02/05/2019		Bond Future	1	16,800,000	0.00 Member	Sell
11:31:42	R212	On 02/05/2019		Bond Future	1	1,000,000	0.00 Member	Sell
11:31:42	R212	On 02/05/2019		Bond Future	1	2,000,000	0.00 Client	Buy
11:31:42	R212	On 02/05/2019		Bond Future	1	2,000,000	0.00 Member	Sell
11:31:42	R212	On 02/05/2019		Bond Future	1	12,300,000	0.00 Client	Buy
11:31:42	R212	On 02/05/2019		Bond Future	1	1,500,000	0.00 Member	Sell
11:31:42	R212	On 02/05/2019		Bond Future	1	1,000,000	0.00 Client	Buy
11:31:42	R212	On 02/05/2019		Bond Future	1	1,500,000	0.00 Member	Buy
11:31:42	R212	On 02/05/2019		Bond Future	1	12,300,000	0.00 Member	Sell
11:31:42	R212	On 02/05/2019		Bond Future	1	1,000,000	0.00 Member	Buy
11:31:42	R212	On 02/05/2019		Bond Future	1	2,000,000	0.00 Member	Buy
11:31:42	R212	On 02/05/2019		Bond Future	1	1,500,000	0.00 Client	Buy
Total for R212 Bond Future					13	67,200,000	0.00	
Grand Total for all Instruments					27	91,600,000	0.00	