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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:01:52	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Sell
11:01:52	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
11:09:20	I2038	On 01/08/2019		Bond Future	1	3,000,000	0.00 Member	Sell
11:09:20	I2038	On 01/08/2019		Bond Future	1	3,000,000	0.00 Member	Buy
11:32:08	I2038	On 01/08/2019		Bond Future	1	3,000,000	0.00 Member	Sell
11:32:08	I2038	On 01/08/2019		Bond Future	1	3,000,000	0.00 Client	Buy
Total for I2038 Bond Future					4	12,000,000	0.00	
9:39:42	R186	On 01/08/2019		Bond Future	1	2,000,000	0.00 Member	Buy
9:39:42	R186	On 01/08/2019		Bond Future	1	11,000,000	0.00 Member	Sell
9:39:42	R186	On 01/08/2019		Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:39:42	R186	On 01/08/2019			Bond Future	1	11,000,000	0.00 Member	Buy
9:42:42	R186	On 01/08/2019			Bond Future	1	11,000,000	0.00 Member	Buy
9:42:42	R186	On 01/08/2019			Bond Future	1	11,000,000	0.00 Client	Sell
9:44:44	R186	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
9:44:44	R186	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
13:58:07	R186	On 01/08/2019			Bond Future	1	4,600,000	0.00 Member	Sell
13:58:07	R186	On 01/08/2019			Bond Future	1	16,800,000	0.00 Member	Buy
14:01:30	R186	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Buy
14:01:30	R186	On 01/08/2019			Bond Future	1	9,100,000	0.00 Member	Buy
14:01:30	R186	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Sell
14:01:30	R186	On 01/08/2019			Bond Future	1	9,100,000	0.00 Client	Sell
14:01:30	R186	On 01/08/2019			Bond Future	1	9,100,000	0.00 Member	Sell
14:01:30	R186	On 01/08/2019			Bond Future	1	3,100,000	0.00 Client	Sell
14:02:04	R186	On 01/08/2019			Bond Future	1	4,600,000	0.00 Client	Sell
14:02:04	R186	On 01/08/2019			Bond Future	1	4,600,000	0.00 Member	Buy
16:04:31	R186	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
16:04:31	R186	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R186 Bond Future						20	123,200,000	0.00	
13:12:50	R2037	On 01/08/2019			Bond Future	1	4,500,000	0.00 Member	Sell
13:12:50	R2037	On 01/08/2019			Bond Future	1	4,500,000	0.00 Member	Buy
13:15:31	R2037	On 01/08/2019			Bond Future	1	4,500,000	0.00 Client	Buy
13:15:31	R2037	On 01/08/2019			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R2037 Bond Future						4	18,000,000	0.00	
11:29:49	R2044	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Sell
11:29:49	R2044	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Buy
11:34:24	R2044	On 01/08/2019			Bond Future	1	1,200,000	0.00 Client	Buy
11:34:24	R2044	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R2044 Bond Future						4	4,800,000	0.00	
10:28:04	R2048	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:28:04	R2048	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Sell
10:34:54	R2048	On 01/08/2019			Bond Future	1	10,000,000	0.00 Client	Buy
10:34:54	R2048	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	40,000,000	0.00	
11:05:52	R207	On 01/08/2019			Bond Future	1	8,000,000	0.00 Member	Sell
11:05:52	R207	On 01/08/2019			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R207 Bond Future						2	16,000,000	0.00	
11:05:52	R209	On 01/08/2019			Bond Future	1	15,800,000	0.00 Member	Sell
11:05:52	R209	On 01/08/2019			Bond Future	1	15,800,000	0.00 Client	Buy
15:46:10	R209	On 01/08/2019			Bond Future	1	8,700,000	0.00 Member	Buy
15:46:10	R209	On 01/08/2019			Bond Future	1	8,700,000	0.00 Member	Sell
16:05:59	R209	On 01/08/2019			Bond Future	1	8,700,000	0.00 Member	Sell
16:05:59	R209	On 01/08/2019			Bond Future	1	8,700,000	0.00 Client	Buy
Total for R209 Bond Future						6	66,400,000	0.00	
Grand Total for all Instruments						46	280,420,000	0.00	