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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:25:55	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Buy
10:25:55	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Sell
10:33:38	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Client	Sell
10:33:38	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Buy
13:26:07	GOVI	On 07/11/2019		GOVI	1	130,000	0.00 Member	Sell
13:26:07	GOVI	On 07/11/2019		GOVI	1	130,000	0.00 Member	Buy
13:51:50	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Sell
13:51:50	GOVI	On 07/11/2019		GOVI	1	130,000	0.00 Member	Buy
14:14:07	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Sell
14:14:07	GOVI	On 07/11/2019		GOVI	1	80,000	0.00 Member	Sell
14:14:07	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Client	Sell
14:14:07	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Buy
14:14:07	GOVI	On 07/11/2019		GOVI	1	80,000	0.00 Client	Sell
14:14:07	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Sell
14:14:07	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Sell
14:14:07	GOVI	On 07/11/2019		GOVI	1	80,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:14:07	GOVI	On 07/11/2019			GOVI	1	20,000	0.00 Client	Sell
14:14:07	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Client	Sell
14:14:07	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Client	Sell
14:14:07	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Member	Buy
14:14:07	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Member	Buy
14:14:07	GOVI	On 07/11/2019			GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI						22	820,000	0.00	
12:51:51	IGOV	On 06/02/2020			Index Future	1	60,000	0.00 Member	Sell
12:51:51	IGOV	On 06/02/2020			Index Future	1	70,000	0.00 Member	Sell
12:51:51	IGOV	On 06/02/2020			Index Future	1	70,000	0.00 Client	Buy
12:51:51	IGOV	On 06/02/2020			Index Future	1	60,000	0.00 Client	Buy
12:53:55	IGOV	On 06/02/2020			Index Future	1	200,000	0.00 Member	Sell
12:53:55	IGOV	On 06/02/2020			Index Future	1	60,000	0.00 Member	Sell
12:53:55	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Member	Buy
12:53:55	IGOV	On 06/02/2020			Index Future	1	60,000	0.00 Client	Buy
14:40:20	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Member	Buy
14:40:20	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Member	Sell
14:40:20	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Client	Buy
14:40:20	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Client	Buy
14:40:20	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Member	Sell
Total for IGOV Index Future						13	1,180,000	0.00	
10:23:51	R186	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Buy
10:23:51	R186	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future						2	20,000,000	0.00	
13:04:07	R208	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
13:04:07	R208	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
13:26:13	R208	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
13:26:13	R208	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
13:26:13	R208	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:26:13	R208	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Buy
13:26:13	R208	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Sell
Total for R208 Bond Future						7	2,400,000	0.00	
Grand Total for all Instruments						44	24,400,000	0.00	