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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:26:52	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Sell
9:26:52	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
15:11:11	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Member	Buy
15:13:25	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Member	Sell
15:13:48	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Member	Buy
15:13:48	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Client	Sell
Total for R186 Bond Future					4	10,000,000	0.00	
10:53:59	R202	On 07/11/2019		Bond Future	1	1,900,000	0.00 Client	Buy
10:53:59	R202	On 07/11/2019		Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						2	3,800,000	0.00	
15:01:16	R2037	On 07/11/2019			Bond Future	1	5,800,000	0.00 Member	Buy
15:01:16	R2037	On 07/11/2019			Bond Future	1	6,700,000	0.00 Member	Sell
15:03:59	R2037	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
15:03:59	R2037	On 07/11/2019			Bond Future	1	5,800,000	0.00 Member	Sell
15:03:59	R2037	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Buy
15:03:59	R2037	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
15:03:59	R2037	On 07/11/2019			Bond Future	1	5,800,000	0.00 Client	Buy
15:03:59	R2037	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Sell
15:03:59	R2037	On 07/11/2019			Bond Future	1	300,000	0.00 Client	Buy
15:03:59	R2037	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
Total for R2037 Bond Future						10	26,800,000	0.00	
14:22:03	R2044	On 07/11/2019			Bond Future	1	4,500,000	0.00 Client	Buy
14:22:03	R2044	On 07/11/2019			Bond Future	1	4,500,000	0.00 Member	Buy
14:22:03	R2044	On 07/11/2019			Bond Future	1	4,500,000	0.00 Member	Sell
14:27:45	R2044	On 07/11/2019			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R2044 Bond Future						4	18,000,000	0.00	
15:59:43	R209	On 07/11/2019			Bond Future	1	6,600,000	0.00 Member	Buy
15:59:43	R209	On 07/11/2019			Bond Future	1	6,600,000	0.00 Client	Sell
Total for R209 Bond Future						2	13,200,000	0.00	
Grand Total for all Instruments						24	71,820,000	0.00	