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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/08/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:40:30	I2025	On 07/11/2019		Bond Future	1	2,400,000	0.00 Client	Buy
10:40:30	I2025	On 07/11/2019		Bond Future	1	2,400,000	0.00 Member	Sell
Total for I2025 Bond Future					2	4,800,000	0.00	
10:23:36	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Member	Buy
10:23:36	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Client	Sell
12:45:02	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
12:57:49	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
13:19:41	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
13:19:41	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client	Buy
16:50:53	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
16:53:19	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
16:54:40	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
16:54:40	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						10	60,000,000	0.00	
15:08:01	R2030	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
15:08:01	R2030	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
15:36:45	R2030	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Sell
15:36:45	R2030	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
Total for R2030 Bond Future						4	8,400,000	0.00	
14:22:45	R2035	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Buy
14:22:45	R2035	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Sell
15:08:01	R2035	On 07/11/2019			Bond Future	1	5,700,000	0.00 Member	Sell
15:08:01	R2035	On 07/11/2019			Bond Future	1	5,700,000	0.00 Member	Buy
15:35:41	R2035	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Sell
15:35:41	R2035	On 07/11/2019			Bond Future	1	2,300,000	0.00 Client	Buy
15:36:25	R2035	On 07/11/2019			Bond Future	1	5,700,000	0.00 Member	Buy
15:36:25	R2035	On 07/11/2019			Bond Future	1	5,700,000	0.00 Client	Sell
Total for R2035 Bond Future						8	32,000,000	0.00	
10:40:30	R2037	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client	Buy
10:40:30	R2037	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	10,000,000	0.00	
15:08:01	R2040	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
15:08:01	R2040	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Buy
15:37:11	R2040	On 07/11/2019			Bond Future	1	1,900,000	0.00 Client	Sell
15:37:11	R2040	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Buy
Total for R2040 Bond Future						4	7,600,000	0.00	
Grand Total for all Instruments						30	122,800,000	0.00	