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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:11:13	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Member	Sell
16:11:13	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Client	Buy
Total for IGOV Index Future					2	660,000	0.00	
11:59:12	R186	On 07/11/2019		Bond Future	1	100,000,000	0.00 Member	Buy
11:59:12	R186	On 07/11/2019		Bond Future	1	100,000,000	0.00 Member	Sell
12:17:13	R186	On 07/11/2019		Bond Future	1	100,000,000	0.00 Client	Buy
12:17:13	R186	On 07/11/2019		Bond Future	1	100,000,000	0.00 Member	Sell
17:09:18	R186	On 06/02/2020		Bond Future	1	504,000,000	0.00 Member	Buy
17:09:18	R186	On 06/02/2020		Bond Future	1	376,100,000	0.00 Member	Sell
17:31:19	R186	On 06/02/2020		Bond Future	1	27,400,000	0.00 Member	Sell
17:31:19	R186	On 06/02/2020		Bond Future	1	19,600,000	0.00 Member	Buy
17:31:19	R186	On 06/02/2020		Bond Future	1	19,600,000	0.00 Member	Sell
17:31:19	R186	On 06/02/2020		Bond Future	1	19,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:31:19	R186	On 06/02/2020			Bond Future	1	11,200,000	0.00 Member	Buy
17:31:19	R186	On 06/02/2020			Bond Future	1	376,100,000	0.00 Member	Buy
17:31:19	R186	On 06/02/2020			Bond Future	1	24,100,000	0.00 Member	Buy
17:31:19	R186	On 06/02/2020			Bond Future	1	27,400,000	0.00 Client	Sell
17:31:19	R186	On 06/02/2020			Bond Future	1	376,100,000	0.00 Client	Sell
17:31:19	R186	On 06/02/2020			Bond Future	1	24,100,000	0.00 Client	Sell
17:31:19	R186	On 06/02/2020			Bond Future	1	45,600,000	0.00 Member	Sell
17:31:19	R186	On 06/02/2020			Bond Future	1	11,200,000	0.00 Member	Sell
17:31:19	R186	On 06/02/2020			Bond Future	1	45,600,000	0.00 Client	Sell
17:31:19	R186	On 06/02/2020			Bond Future	1	24,100,000	0.00 Member	Sell
17:31:19	R186	On 06/02/2020			Bond Future	1	45,600,000	0.00 Member	Buy
17:31:19	R186	On 06/02/2020			Bond Future	1	27,400,000	0.00 Member	Buy
17:31:19	R186	On 06/02/2020			Bond Future	1	11,200,000	0.00 Client	Sell
17:47:30	R186	On 07/11/2019			Bond Future	1	3,100,000	0.00 Member	Buy
17:47:30	R186	On 07/11/2019			Bond Future	1	3,100,000	0.00 Member	Sell
17:52:20	R186	On 07/11/2019			Bond Future	1	3,100,000	0.00 Member	Sell
17:52:20	R186	On 07/11/2019			Bond Future	1	3,100,000	0.00 Client	Buy
Total for R186 Bond Future						27	2,428,400,000	0.00	
10:45:52	R202	On 07/11/2019			Bond Future	1	7,900,000	0.00 Member	Buy
10:45:52	R202	On 07/11/2019			Bond Future	1	7,900,000	0.00 Client	Sell
Total for R202 Bond Future						2	15,800,000	0.00	
15:51:56	R2030	On 07/11/2019			Bond Future	1	9,900,000	0.00 Member	Sell
15:51:56	R2030	On 07/11/2019			Bond Future	1	9,900,000	0.00 Client	Buy
17:47:30	R2030	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
17:47:30	R2030	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
17:51:37	R2030	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
17:51:37	R2030	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Sell
Total for R2030 Bond Future						6	20,200,000	0.00	
15:51:56	R2032	On 07/11/2019			Bond Future	1	8,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:51:56	R2032	On 07/11/2019			Bond Future	1	8,100,000	0.00 Client	Buy
Total for R2032 Bond Future						2	16,200,000	0.00	
11:35:13	R2035	On 07/11/2019			Bond Future	1	17,000,000	0.00 Member	Sell
11:35:13	R2035	On 07/11/2019			Bond Future	1	17,000,000	0.00 Member	Buy
Total for R2035 Bond Future						2	34,000,000	0.00	
15:51:56	R2037	On 07/11/2019			Bond Future	1	21,100,000	0.00 Member	Sell
15:51:56	R2037	On 07/11/2019			Bond Future	1	21,100,000	0.00 Client	Buy
Total for R2037 Bond Future						2	42,200,000	0.00	
10:43:18	R214	On 07/11/2019			Bond Future	1	18,200,000	0.00 Client	Buy
10:43:18	R214	On 07/11/2019			Bond Future	1	18,200,000	0.00 Client	Buy
10:43:18	R214	On 07/11/2019			Bond Future	1	18,200,000	0.00 Client	Sell
10:43:18	R214	On 07/11/2019			Bond Future	1	18,200,000	0.00 Client	Sell
Total for R214 Bond Future						4	72,800,000	0.00	
Grand Total for all Instruments						47	2,630,260,000	0.00	