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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:42:24	I2038	On 01/08/2019		Bond Future	1	2,500,000	0.00 Member	Sell
10:42:24	I2038	On 01/08/2019		Bond Future	1	2,500,000	0.00 Client	Buy
Total for I2038 Bond Future					2	5,000,000	0.00	
10:42:24	I2050	On 01/08/2019		Bond Future	1	6,100,000	0.00 Member	Sell
10:42:24	I2050	On 01/08/2019		Bond Future	1	6,100,000	0.00 Client	Buy
Total for I2050 Bond Future					2	12,200,000	0.00	
17:03:04	R202	On 01/08/2019		Bond Future	1	5,600,000	0.00 Member	Sell
17:03:04	R202	On 01/08/2019		Bond Future	1	5,600,000	0.00 Client	Buy
Total for R202 Bond Future					2	11,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:56	R2023	On 01/08/2019			Bond Future	1	60,000,000	0.00 Member	Buy
16:19:56	R2023	On 01/08/2019			Bond Future	1	60,000,000	0.00 Member	Sell
16:30:04	R2023	On 01/08/2019			Bond Future	1	60,000,000	0.00 Client	Buy
16:30:04	R2023	On 01/08/2019			Bond Future	1	60,000,000	0.00 Member	Sell
Total for R2023 Bond Future						4	240,000,000	0.00	
10:54:25	R2030	On 01/08/2019			Bond Future	1	2,500,000	0.00 Member	Buy
10:54:25	R2030	On 01/08/2019			Bond Future	1	2,500,000	0.00 Member	Sell
15:47:02	R2030	On 01/08/2019			Bond Future	1	2,500,000	0.00 Member	Sell
15:47:02	R2030	On 01/08/2019			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R2030 Bond Future						4	10,000,000	0.00	
11:05:13	R2035	On 01/08/2019			Bond Future	1	48,900,000	0.00 Member	Sell
11:05:13	R2035	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Buy
11:17:18	R2035	On 01/08/2019			Bond Future	1	5,900,000	0.00 Member	Buy
11:17:18	R2035	On 01/08/2019			Bond Future	1	5,300,000	0.00 Member	Sell
11:17:18	R2035	On 01/08/2019			Bond Future	1	5,300,000	0.00 Client	Buy
11:17:18	R2035	On 01/08/2019			Bond Future	1	5,300,000	0.00 Member	Buy
11:17:18	R2035	On 01/08/2019			Bond Future	1	5,900,000	0.00 Client	Buy
11:17:18	R2035	On 01/08/2019			Bond Future	1	17,000,000	0.00 Member	Sell
11:17:18	R2035	On 01/08/2019			Bond Future	1	17,000,000	0.00 Client	Buy
11:17:18	R2035	On 01/08/2019			Bond Future	1	17,000,000	0.00 Member	Buy
11:17:18	R2035	On 01/08/2019			Bond Future	1	5,900,000	0.00 Member	Sell
11:18:15	R2035	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Sell
11:18:15	R2035	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Buy
11:18:15	R2035	On 01/08/2019			Bond Future	1	10,600,000	0.00 Client	Buy
11:18:15	R2035	On 01/08/2019			Bond Future	1	10,600,000	0.00 Member	Sell
11:18:15	R2035	On 01/08/2019			Bond Future	1	5,000,000	0.00 Client	Buy
11:18:15	R2035	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Sell
11:18:15	R2035	On 01/08/2019			Bond Future	1	5,100,000	0.00 Client	Buy
11:18:15	R2035	On 01/08/2019			Bond Future	1	10,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						19	195,600,000	0.00	
11:05:13	R209	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
11:05:13	R209	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R209 Bond Future						2	4,200,000	0.00	
Grand Total for all Instruments						35	478,200,000	0.00	