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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:02:41	R2030	On 01/08/2019		Bond Future	1	300,000,000	0.00 Client	Buy
9:02:41	R2030	On 01/08/2019		Bond Future	1	300,000,000	0.00 Member	Sell
9:07:35	R2030	On 01/08/2019		Bond Future	1	400,000	0.00 Member	Buy
9:07:35	R2030	On 01/08/2019		Bond Future	1	400,000	0.00 Client	Sell
Total for R2030 Bond Future					4	600,800,000	0.00	
8:55:40	R209	On 01/08/2019		Bond Future	1	101,900,000	0.00 Member	Buy
8:55:40	R209	On 01/08/2019		Bond Future	1	4,300,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019		Bond Future	1	6,700,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019		Bond Future	1	3,600,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019		Bond Future	1	33,300,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019		Bond Future	1	300,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019		Bond Future	1	600,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019		Bond Future	1	4,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	4,600,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	4,600,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	33,300,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	1,300,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	3,100,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	33,300,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
9:02:06	R209	On 01/08/2019			Bond Future	1	5,800,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	3,600,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Sell
9:02:06	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Client	Sell
9:02:07	R209	On 01/08/2019			Bond Future	1	5,000,000	0.00 Client	Sell
9:02:07	R209	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Sell
9:02:07	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Sell
9:02:07	R209	On 01/08/2019			Bond Future	1	28,200,000	0.00 Member	Sell
9:02:07	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Buy
9:02:07	R209	On 01/08/2019			Bond Future	1	28,200,000	0.00 Member	Buy
9:02:07	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Client	Sell
9:02:07	R209	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Buy
9:02:07	R209	On 01/08/2019			Bond Future	1	4,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:02:07	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Buy
9:02:07	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Sell
9:02:07	R209	On 01/08/2019			Bond Future	1	28,200,000	0.00 Client	Sell
9:02:07	R209	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Buy
9:02:07	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Client	Sell
11:23:55	R209	On 01/08/2019			Bond Future	1	20,800,000	0.00 Member	Buy
11:23:55	R209	On 01/08/2019			Bond Future	1	25,200,000	0.00 Member	Sell
13:35:03	R209	On 01/08/2019			Bond Future	1	2,400,000	0.00 Client	Buy
13:35:03	R209	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
13:35:03	R209	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Buy
13:35:03	R209	On 01/08/2019			Bond Future	1	20,800,000	0.00 Member	Sell
13:35:03	R209	On 01/08/2019			Bond Future	1	20,800,000	0.00 Client	Buy
13:35:03	R209	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
13:35:03	R209	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
13:35:03	R209	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Sell
Total for R209 Bond Future						59	508,400,000	0.00	
Grand Total for all Instruments						63	1,109,200,000	0.00	