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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:26:36	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
8:50:33	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
8:53:48	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
8:53:48	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future					4	20,000,000	0.00	
12:06:40	R2044	On 07/11/2019		Bond Future	1	2,200,000	0.00 Member	Buy
12:09:23	R2044	On 07/11/2019		Bond Future	1	2,200,000	0.00 Member	Sell
12:27:53	R2044	On 07/11/2019		Bond Future	1	400,000	0.00 Member	Buy
12:27:53	R2044	On 07/11/2019		Bond Future	1	2,200,000	0.00 Member	Sell
12:37:13	R2044	On 07/11/2019		Bond Future	1	1,800,000	0.00 Client	Buy
12:37:13	R2044	On 07/11/2019		Bond Future	1	1,800,000	0.00 Member	Sell
12:37:13	R2044	On 07/11/2019		Bond Future	1	1,800,000	0.00 Member	Buy
12:44:24	R2044	On 07/11/2019		Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:44:24	R2044	On 07/11/2019		Bond Future	1	400,000	0.00 Client	Buy
Total for R2044 Bond Future					9	13,200,000	0.00	
11:00:11	R209	On 07/11/2019		Bond Future	1	3,500,000	0.00 Member	Sell
11:00:11	R209	On 07/11/2019		Bond Future	1	3,500,000	0.00 Member	Buy
11:19:15	R209	On 07/11/2019		Bond Future	1	3,500,000	0.00 Member	Sell
11:19:15	R209	On 07/11/2019		Bond Future	1	3,500,000	0.00 Member	Buy
12:37:30	R209	On 07/11/2019		Bond Future	1	3,500,000	0.00 Member	Buy
12:37:30	R209	On 07/11/2019		Bond Future	1	3,500,000	0.00 Client	Sell
Total for R209 Bond Future					6	21,000,000	0.00	
14:14:45	R212	On 07/11/2019		Bond Future	1	70,000,000	0.00 Member	Sell
14:14:45	R212	On 07/11/2019		Bond Future	1	66,600,000	0.00 Member	Buy
14:21:40	R212	On 07/11/2019		Bond Future	1	3,400,000	0.00 Member	Buy
14:21:40	R212	On 07/11/2019		Bond Future	1	3,400,000	0.00 Client	Buy
14:21:40	R212	On 07/11/2019		Bond Future	1	3,400,000	0.00 Member	Sell
14:22:27	R212	On 07/11/2019		Bond Future	1	66,600,000	0.00 Member	Sell
14:22:27	R212	On 07/11/2019		Bond Future	1	66,600,000	0.00 Client	Buy
Total for R212 Bond Future					7	280,000,000	0.00	
17:05:22	R213	On 07/11/2019		Bond Future	1	291,000,000	0.00 Member	Sell
17:05:22	R213	On 07/11/2019		Bond Future	1	291,000,000	0.00 Client	Buy
Total for R213 Bond Future					2	582,000,000	0.00	
Grand Total for all Instruments					28	916,200,000	0.00	