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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:40:00	IGOV	On 02/05/2019		Index Future	1	30,000	0.00 Client	Sell
16:40:00	IGOV	On 02/05/2019		Index Future	1	30,000	0.00 Member	Buy
16:42:06	IGOV	On 02/05/2019		Index Future	1	30,000	0.00 Member	Sell
16:42:06	IGOV	On 02/05/2019		Index Future	1	30,000	0.00 Client	Buy
Total for IGOV Index Future					4	120,000	0.00	
9:23:50	R186	On 02/05/2019		Bond Future	1	7,400,000	0.00 Member	Sell
9:23:50	R186	On 02/05/2019		Bond Future	1	7,900,000	0.00 Member	Buy
11:23:01	R186	On 02/05/2019		Bond Future	1	500,000	0.00 Member	Sell
11:23:01	R186	On 02/05/2019		Bond Future	1	500,000	0.00 Client	Sell
11:23:01	R186	On 02/05/2019		Bond Future	1	500,000	0.00 Member	Buy
11:23:02	R186	On 02/05/2019		Bond Future	1	7,400,000	0.00 Member	Buy
11:23:02	R186	On 02/05/2019		Bond Future	1	7,400,000	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						7	31,600,000	0.00	
10:48:21	R2023	On 02/05/2019			Bond Future	1	66,600,000	0.00 Member	Buy
10:48:21	R2023	On 02/05/2019			Bond Future	1	66,600,000	0.00 Member	Sell
11:52:30	R2023	On 02/05/2019			Bond Future	1	66,600,000	0.00 Client	Buy
11:52:30	R2023	On 02/05/2019			Bond Future	1	66,600,000	0.00 Member	Sell
Total for R2023 Bond Future						4	266,400,000	0.00	
10:51:02	R2035	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Buy
10:51:02	R2035	On 02/05/2019			Bond Future	1	65,300,000	0.00 Member	Sell
11:53:38	R2035	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Buy
11:53:38	R2035	On 02/05/2019			Bond Future	1	28,700,000	0.00 Member	Buy
11:53:38	R2035	On 02/05/2019			Bond Future	1	15,800,000	0.00 Client	Buy
11:53:38	R2035	On 02/05/2019			Bond Future	1	11,900,000	0.00 Member	Buy
11:53:38	R2035	On 02/05/2019			Bond Future	1	11,900,000	0.00 Member	Sell
11:53:38	R2035	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Sell
11:53:38	R2035	On 02/05/2019			Bond Future	1	8,900,000	0.00 Client	Buy
11:53:38	R2035	On 02/05/2019			Bond Future	1	28,700,000	0.00 Client	Buy
11:53:38	R2035	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Sell
11:53:38	R2035	On 02/05/2019			Bond Future	1	11,900,000	0.00 Client	Buy
11:53:38	R2035	On 02/05/2019			Bond Future	1	28,700,000	0.00 Member	Sell
Total for R2035 Bond Future						13	261,200,000	0.00	
10:48:21	R214	On 02/05/2019			Bond Future	1	10,500,000	0.00 Member	Buy
10:48:21	R214	On 02/05/2019			Bond Future	1	10,500,000	0.00 Member	Sell
11:51:43	R214	On 02/05/2019			Bond Future	1	10,500,000	0.00 Client	Buy
11:51:43	R214	On 02/05/2019			Bond Future	1	10,500,000	0.00 Member	Sell
Total for R214 Bond Future						4	42,000,000	0.00	
Grand Total for all Instruments						32	601,320,000	0.00	