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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:03:39	R2044	On 02/05/2019		Bond Future	1	4,900,000	0.00 Member	Buy
12:03:39	R2044	On 02/05/2019		Bond Future	1	16,200,000	0.00 Member	Sell
16:51:59	R2044	On 02/05/2019		Bond Future	1	500,000	0.00 Member	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	700,000	0.00 Member	Sell
16:51:59	R2044	On 02/05/2019		Bond Future	1	4,800,000	0.00 Client	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	4,800,000	0.00 Client	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	4,800,000	0.00 Member	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	500,000	0.00 Member	Sell
16:51:59	R2044	On 02/05/2019		Bond Future	1	4,900,000	0.00 Client	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	500,000	0.00 Client	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	500,000	0.00 Member	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	4,800,000	0.00 Member	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	700,000	0.00 Member	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	500,000	0.00 Member	Sell
16:51:59	R2044	On 02/05/2019		Bond Future	1	700,000	0.00 Client	Buy
16:51:59	R2044	On 02/05/2019		Bond Future	1	4,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:59	R2044	On 02/05/2019			Bond Future	1	4,900,000	0.00 Member	Sell
16:51:59	R2044	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Buy
16:51:59	R2044	On 02/05/2019			Bond Future	1	4,800,000	0.00 Member	Sell
Total for R2044 Bond Future						19	64,800,000	0.00	
14:18:56	R209	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Sell
14:18:56	R209	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Buy
15:51:46	R209	On 02/05/2019			Bond Future	1	12,200,000	0.00 Member	Buy
15:51:46	R209	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Sell
15:56:54	R209	On 02/05/2019			Bond Future	1	9,600,000	0.00 Member	Sell
15:56:54	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
15:56:54	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
15:56:54	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
15:56:54	R209	On 02/05/2019			Bond Future	1	9,600,000	0.00 Client	Sell
15:56:54	R209	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Sell
15:56:54	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
15:56:54	R209	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
15:56:54	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
15:56:54	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Sell
15:56:54	R209	On 02/05/2019			Bond Future	1	9,600,000	0.00 Member	Buy
17:40:29	R209	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Buy
17:40:29	R209	On 02/05/2019			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R209 Bond Future						17	54,400,000	0.00	
16:49:24	R212	On 02/05/2019			Bond Future	1	100,000,000	0.00 Member	Buy
16:49:24	R212	On 02/05/2019			Bond Future	1	100,000,000	0.00 Client	Sell
Total for R212 Bond Future						2	200,000,000	0.00	
Grand Total for all Instruments						38	319,200,000	0.00	