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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:42:26	I2038	On 07/11/2019		Bond Future	1	2,500,000	0.00 Member	Buy
15:42:26	I2038	On 07/11/2019		Bond Future	1	2,500,000	0.00 Client	Sell
Total for I2038 Bond Future					2	5,000,000	0.00	
15:42:26	I2046	On 07/11/2019		Bond Future	1	4,300,000	0.00 Member	Buy
15:42:26	I2046	On 07/11/2019		Bond Future	1	4,300,000	0.00 Client	Sell
Total for I2046 Bond Future					2	8,600,000	0.00	
15:42:26	I2050	On 07/11/2019		Bond Future	1	4,000,000	0.00 Member	Buy
15:42:26	I2050	On 07/11/2019		Bond Future	1	4,000,000	0.00 Client	Sell
Total for I2050 Bond Future					2	8,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:58:15	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Member	Buy
15:58:15	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Member	Sell
16:14:32	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Member	Sell
16:14:32	IGOV	On 06/02/2020			Index Future	1	100,000	0.00 Client	Buy
Total for IGOV Index Future						4	400,000	0.00	
15:42:26	R202	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
15:42:26	R202	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R202 Bond Future						2	2,000,000	0.00	
8:00:00	R2032	On 07/11/2019			Bond Future	1	15,100,000	0.00 Member	Buy
8:00:00	R2032	On 07/11/2019			Bond Future	1	15,100,000	0.00 Client	Sell
Total for R2032 Bond Future						2	30,200,000	0.00	
9:33:08	R2035	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Buy
9:33:08	R2035	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
12:53:06	R2035	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
12:53:06	R2035	On 07/11/2019			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R2035 Bond Future						4	7,600,000	0.00	
10:51:46	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
10:51:46	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Buy
10:58:01	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
10:58:01	R2048	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	40,000,000	0.00	
9:33:08	R208	On 07/11/2019			Bond Future	1	14,800,000	0.00 Member	Sell
9:33:08	R208	On 07/11/2019			Bond Future	1	14,800,000	0.00 Member	Buy
12:52:56	R208	On 07/11/2019			Bond Future	1	14,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:52:56	R208	On 07/11/2019			Bond Future	1	14,800,000	0.00 Client	Sell
Total for R208 Bond Future						4	59,200,000	0.00	
Grand Total for all Instruments						26	161,000,000	0.00	