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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/11/2018

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:30	I2050	On 07/02/2019			Bond Future	1	4,700,000	0.00 Member	Buy
10:30:30	I2050	On 07/02/2019			Bond Future	1	4,700,000	0.00 Member	Sell
17:02:45	I2050	On 07/02/2019			Bond Future	1	4,700,000	0.00 Client	Buy
17:02:45	I2050	On 07/02/2019			Bond Future	1	4,700,000	0.00 Member	Sell
Total for I2050 Bond Future						4	18,800,000	0.00	
10:49:50	R186	On 07/02/2019	9.20	Call	Bond Future	1	300,000,000	0.00 Member	Sell
10:49:50	R186	On 07/02/2019	9.20	Call	Bond Future	1	300,000,000	0.00 Member	Buy
11:04:54	R186	On 07/02/2019	9.20	Call	Bond Future	1	263,800,000	0.00 Member	Buy
11:04:54	R186	On 07/02/2019	9.20	Call	Bond Future	1	300,000,000	0.00 Member	Sell
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	6,900,000	0.00 Member	Sell
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	263,800,000	0.00 Client	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	5,700,000	0.00 Member	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	6,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2030 Bond Future						22	122,000,000	0.00	
10:24:49	R207	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Buy
10:24:49	R207	On 07/02/2019			Bond Future	1	14,600,000	0.00 Member	Sell
17:03:25	R207	On 07/02/2019			Bond Future	1	4,600,000	0.00 Client	Buy
17:03:25	R207	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Sell
17:03:25	R207	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
17:03:25	R207	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
17:03:25	R207	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R207 Bond Future						7	58,400,000	0.00	
11:56:29	R209	On 07/02/2019			Bond Future	1	2,800,000	0.00 Member	Sell
11:56:29	R209	On 07/02/2019			Bond Future	1	2,800,000	0.00 Member	Buy
14:47:27	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
14:47:27	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Sell
14:48:13	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
15:18:30	R209	On 07/02/2019			Bond Future	1	2,800,000	0.00 Member	Buy
15:18:30	R209	On 07/02/2019			Bond Future	1	2,800,000	0.00 Client	Sell
15:24:30	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R209 Bond Future						8	15,200,000	0.00	
Grand Total for all Instruments						59	2,014,400,000	0.00	