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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:05	I2033	On 07/02/2019		Bond Future	1	100,000,000	0.00 Member	Buy
15:16:05	I2033	On 07/02/2019		Bond Future	1	100,000,000	0.00 Client	Sell
Total for I2033 Bond Future					2	200,000,000	0.00	
9:39:38	R186	On 07/02/2019		Bond Future	1	4,500,000	0.00 Member	Sell
9:39:38	R186	On 07/02/2019		Bond Future	1	4,500,000	0.00 Member	Buy
9:53:19	R186	On 07/02/2019		Bond Future	1	4,500,000	0.00 Client	Sell
9:53:19	R186	On 07/02/2019		Bond Future	1	4,500,000	0.00 Member	Buy
Total for R186 Bond Future					4	18,000,000	0.00	
10:16:18	R2040	On 07/02/2019		Bond Future	1	36,000,000	0.00 Member	Buy
10:16:18	R2040	On 07/02/2019		Bond Future	1	11,400,000	0.00 Member	Sell
14:44:59	R2040	On 07/02/2019		Bond Future	1	24,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:44:59	R2040	On 07/02/2019			Bond Future	1	24,600,000	0.00 Client	Sell
14:44:59	R2040	On 07/02/2019			Bond Future	1	11,400,000	0.00 Member	Buy
14:44:59	R2040	On 07/02/2019			Bond Future	1	11,400,000	0.00 Client	Sell
14:44:59	R2040	On 07/02/2019			Bond Future	1	24,600,000	0.00 Member	Sell
Total for R2040 Bond Future						7	144,000,000	0.00	
10:19:25	R209	On 02/05/2019	10.50	Put	Bond Future	1	10,300,000	0.00 Member	Buy
10:19:25	R209	On 02/05/2019	10.50	Put	Bond Future	1	10,300,000	0.00 Client	Sell
10:21:41	R209	On 02/05/2019	10.50	Put	Bond Future	1	10,300,000	0.00 Client	Buy
10:21:41	R209	On 02/05/2019	10.50	Put	Bond Future	1	10,300,000	0.00 Member	Sell
17:33:49	R209	On 07/02/2019			Bond Future	1	8,000,000	0.00 Member	Sell
17:33:49	R209	On 07/02/2019			Bond Future	1	6,300,000	0.00 Member	Buy
17:39:16	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
17:39:16	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
17:39:16	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
17:39:17	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
17:39:17	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
17:39:17	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
17:39:17	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
17:39:17	R209	On 07/02/2019			Bond Future	1	6,300,000	0.00 Client	Buy
17:39:17	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
17:39:17	R209	On 07/02/2019			Bond Future	1	6,300,000	0.00 Member	Sell
17:39:17	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Buy
Total for R209 Bond Future						17	73,200,000	0.00	
15:02:14	R210	On 07/02/2019			Bond Future	1	60,000,000	0.00 Member	Buy
15:02:14	R210	On 07/02/2019			Bond Future	1	60,000,000	0.00 Client	Sell
Total for R210 Bond Future						2	120,000,000	0.00	
Grand Total for all Instruments						32	555,200,000	0.00	