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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:56:57	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
14:59:23	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
15:01:16	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
15:01:16	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future					4	20,000,000	0.00	
11:31:40	R2030	On 07/11/2019		Bond Future	1	30,700,000	0.00 Member	Sell
11:31:40	R2030	On 07/11/2019		Bond Future	1	30,700,000	0.00 Client	Buy
Total for R2030 Bond Future					2	61,400,000	0.00	
17:00:21	R2040	On 07/11/2019		Bond Future	1	300,000	0.00 Member	Buy
17:00:21	R2040	On 07/11/2019		Bond Future	1	300,000	0.00 Member	Sell
17:04:27	R2040	On 07/11/2019		Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:04:27	R2040	On 07/11/2019		Bond Future	1	300,000	0.00 Client	Sell
Total for R2040 Bond Future					4	1,200,000	0.00	
11:31:40	R2048	On 07/11/2019		Bond Future	1	32,500,000	0.00 Member	Sell
11:31:40	R2048	On 07/11/2019		Bond Future	1	32,500,000	0.00 Client	Buy
Total for R2048 Bond Future					2	65,000,000	0.00	
16:35:22	R209	On 07/11/2019		Bond Future	1	6,100,000	0.00 Member	Buy
16:35:22	R209	On 07/11/2019		Bond Future	1	6,100,000	0.00 Client	Sell
Total for R209 Bond Future					2	12,200,000	0.00	
16:35:22	R214	On 07/11/2019		Bond Future	1	3,700,000	0.00 Member	Buy
16:35:22	R214	On 07/11/2019		Bond Future	1	3,700,000	0.00 Client	Sell
17:00:21	R214	On 07/11/2019		Bond Future	1	100,000	0.00 Member	Buy
17:00:21	R214	On 07/11/2019		Bond Future	1	100,000	0.00 Member	Sell
17:04:13	R214	On 07/11/2019		Bond Future	1	100,000	0.00 Member	Buy
17:04:13	R214	On 07/11/2019		Bond Future	1	100,000	0.00 Client	Sell
Total for R214 Bond Future					6	7,800,000	0.00	
Grand Total for all Instruments					20	167,600,000	0.00	