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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:25:15	R186	On 01/08/2019		Bond Future	1	38,500,000	0.00 Member	Sell
8:25:15	R186	On 01/08/2019		Bond Future	1	38,500,000	0.00 Member	Buy
14:19:37	R186	On 01/08/2019		Bond Future	1	38,500,000	0.00 Client	Sell
14:19:37	R186	On 01/08/2019		Bond Future	1	38,500,000	0.00 Member	Buy
16:41:22	R186	On 01/08/2019		Bond Future	1	2,300,000	0.00 Member	Buy
16:41:22	R186	On 01/08/2019		Bond Future	1	2,300,000	0.00 Client	Sell
16:49:06	R186	On 01/08/2019		Bond Future	1	3,900,000	0.00 Client	Sell
16:49:06	R186	On 01/08/2019		Bond Future	1	3,900,000	0.00 Member	Buy
Total for R186 Bond Future					8	166,400,000	0.00	
8:25:15	R2035	On 01/08/2019		Bond Future	1	74,500,000	0.00 Member	Sell
8:25:15	R2035	On 01/08/2019		Bond Future	1	74,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2035 Bond Future						2	149,000,000	0.00	
16:41:22	R2037	On 01/08/2019			Bond Future	1	1,800,000	0.00 Member	Buy
16:41:22	R2037	On 01/08/2019			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R2037 Bond Future						2	3,600,000	0.00	
8:25:15	R2048	On 01/08/2019			Bond Future	1	33,100,000	0.00 Member	Sell
8:25:15	R2048	On 01/08/2019			Bond Future	1	6,400,000	0.00 Member	Buy
10:12:27	R2048	On 01/08/2019			Bond Future	1	6,400,000	0.00 Client	Buy
10:12:27	R2048	On 01/08/2019			Bond Future	1	7,600,000	0.00 Member	Sell
10:12:27	R2048	On 01/08/2019			Bond Future	1	19,100,000	0.00 Client	Buy
10:12:27	R2048	On 01/08/2019			Bond Future	1	7,600,000	0.00 Member	Buy
10:12:27	R2048	On 01/08/2019			Bond Future	1	6,400,000	0.00 Member	Sell
10:12:27	R2048	On 01/08/2019			Bond Future	1	7,600,000	0.00 Client	Buy
10:12:27	R2048	On 01/08/2019			Bond Future	1	19,100,000	0.00 Member	Sell
10:12:27	R2048	On 01/08/2019			Bond Future	1	19,100,000	0.00 Member	Buy
13:39:08	R2048	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
13:39:08	R2048	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
13:52:35	R2048	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
13:52:35	R2048	On 01/08/2019			Bond Future	1	500,000	0.00 Client	Sell
Total for R2048 Bond Future						14	134,400,000	0.00	
11:54:59	R209	On 01/08/2019			Bond Future	1	42,300,000	0.00 Member	Sell
11:54:59	R209	On 01/08/2019			Bond Future	1	27,400,000	0.00 Member	Buy
14:19:18	R209	On 01/08/2019			Bond Future	1	27,400,000	0.00 Member	Sell
14:19:18	R209	On 01/08/2019			Bond Future	1	27,400,000	0.00 Client	Buy
14:19:18	R209	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Sell
14:19:18	R209	On 01/08/2019			Bond Future	1	11,800,000	0.00 Member	Buy
14:19:18	R209	On 01/08/2019			Bond Future	1	3,100,000	0.00 Client	Buy
14:19:18	R209	On 01/08/2019			Bond Future	1	3,100,000	0.00 Member	Buy
14:19:18	R209	On 01/08/2019			Bond Future	1	11,800,000	0.00 Member	Sell
14:19:18	R209	On 01/08/2019			Bond Future	1	11,800,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				10	169,200,000	0.00	
	Grand Total for all Instruments				36	622,600,000	0.00	