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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:51:07	R186	On 02/05/2019		Bond Future	1	200,000	0.00 Member	Sell
9:51:07	R186	On 02/05/2019		Bond Future	1	1,000,000	0.00 Member	Buy
10:44:11	R186	On 02/05/2019		Bond Future	1	200,000	0.00 Member	Sell
10:44:11	R186	On 02/05/2019		Bond Future	1	200,000	0.00 Member	Buy
10:44:11	R186	On 02/05/2019		Bond Future	1	200,000	0.00 Client	Sell
10:45:21	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Client	Sell
10:45:21	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Member	Buy
10:45:21	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Member	Sell
10:50:08	R186	On 02/05/2019		Bond Future	1	100,000	0.00 Member	Buy
10:50:08	R186	On 02/05/2019		Bond Future	1	100,000	0.00 Member	Sell
10:50:08	R186	On 02/05/2019		Bond Future	1	200,000	0.00 Member	Buy
10:50:08	R186	On 02/05/2019		Bond Future	1	200,000	0.00 Member	Sell
10:50:08	R186	On 02/05/2019		Bond Future	1	200,000	0.00 Member	Buy
10:50:08	R186	On 02/05/2019		Bond Future	1	100,000	0.00 Client	Sell
10:50:08	R186	On 02/05/2019		Bond Future	1	200,000	0.00 Client	Sell
10:50:08	R186	On 02/05/2019		Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:57:32	R186	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
13:57:32	R186	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						18	6,000,000	0.00	
12:11:05	R209	On 02/05/2019			Bond Future	1	7,000,000	0.00 Member	Buy
12:11:05	R209	On 02/05/2019			Bond Future	1	7,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	14,000,000	0.00	
17:20:37	R210	On 02/05/2019			Bond Future	1	50,000,000	0.00 Client	Sell
17:20:37	R210	On 02/05/2019			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R210 Bond Future						2	100,000,000	0.00	
Grand Total for all Instruments						22	120,000,000	0.00	