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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:35:04	R186	On 01/08/2019		Bond Future	1	124,000,000	0.00 Member	Buy
14:35:04	R186	On 01/08/2019		Bond Future	1	1,900,000	0.00 Member	Sell
15:58:52	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Member	Buy
15:58:52	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Member	Sell
17:30:39	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Member	Sell
17:30:39	R186	On 01/08/2019		Bond Future	1	200,000	0.00 Client	Buy
17:38:44	R186	On 01/08/2019		Bond Future	1	6,300,000	0.00 Member	Buy
17:38:44	R186	On 01/08/2019		Bond Future	1	6,300,000	0.00 Member	Sell
17:38:44	R186	On 01/08/2019		Bond Future	1	6,300,000	0.00 Client	Sell
17:38:45	R186	On 01/08/2019		Bond Future	1	14,900,000	0.00 Member	Buy
17:38:45	R186	On 01/08/2019		Bond Future	1	14,900,000	0.00 Member	Sell
17:38:45	R186	On 01/08/2019		Bond Future	1	8,400,000	0.00 Client	Sell
17:38:45	R186	On 01/08/2019		Bond Future	1	10,500,000	0.00 Member	Buy
17:38:45	R186	On 01/08/2019		Bond Future	1	79,900,000	0.00 Client	Sell
17:38:45	R186	On 01/08/2019		Bond Future	1	79,900,000	0.00 Member	Sell
17:38:45	R186	On 01/08/2019		Bond Future	1	10,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:38:45	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Sell
17:38:45	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
17:38:45	R186	On 01/08/2019			Bond Future	1	79,900,000	0.00 Member	Buy
17:38:45	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Sell
17:38:45	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
17:38:45	R186	On 01/08/2019			Bond Future	1	8,400,000	0.00 Member	Buy
17:38:45	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
17:38:45	R186	On 01/08/2019			Bond Future	1	10,500,000	0.00 Client	Sell
17:38:45	R186	On 01/08/2019			Bond Future	1	14,900,000	0.00 Client	Sell
17:38:45	R186	On 01/08/2019			Bond Future	1	8,400,000	0.00 Member	Sell
17:38:45	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
17:43:23	R186	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Buy
17:43:23	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
17:43:23	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
17:43:23	R186	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Sell
17:43:23	R186	On 01/08/2019			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R186 Bond Future						32	496,800,000	0.00	
11:04:03	R2044	On 01/08/2019			Bond Future	1	11,400,000	0.00 Member	Sell
11:04:03	R2044	On 01/08/2019			Bond Future	1	11,400,000	0.00 Client	Buy
Total for R2044 Bond Future						2	22,800,000	0.00	
14:52:04	R209	On 01/08/2019			Bond Future	1	14,500,000	0.00 Member	Buy
14:52:04	R209	On 01/08/2019			Bond Future	1	14,500,000	0.00 Member	Sell
16:10:48	R209	On 01/08/2019			Bond Future	1	14,500,000	0.00 Member	Buy
16:10:48	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Sell
16:13:42	R209	On 01/08/2019			Bond Future	1	12,800,000	0.00 Member	Sell
16:13:42	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Client	Sell
16:13:42	R209	On 01/08/2019			Bond Future	1	12,800,000	0.00 Client	Sell
16:13:42	R209	On 01/08/2019			Bond Future	1	12,800,000	0.00 Member	Buy
16:13:42	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				9	87,000,000		0.00
	Grand Total for all Instruments				43	606,600,000		0.00