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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:26:31	R186	On 01/08/2019		Bond Future	1	41,000,000	0.00 Member	Buy
10:26:31	R186	On 01/08/2019		Bond Future	1	41,000,000	0.00 Member	Sell
10:41:23	R186	On 01/08/2019		Bond Future	1	41,000,000	0.00 Member	Sell
10:41:23	R186	On 01/08/2019		Bond Future	1	41,000,000	0.00 Client	Buy
16:26:36	R186	On 01/08/2019		Bond Future	1	20,000,000	0.00 Member	Buy
16:26:36	R186	On 01/08/2019		Bond Future	1	20,000,000	0.00 Member	Sell
16:37:52	R186	On 01/08/2019		Bond Future	1	20,000,000	0.00 Client	Sell
16:37:52	R186	On 01/08/2019		Bond Future	1	20,000,000	0.00 Member	Buy
16:58:37	R186	On 01/08/2019		Bond Future	1	3,100,000	0.00 Member	Sell
16:58:37	R186	On 01/08/2019		Bond Future	1	99,500,000	0.00 Member	Buy
17:08:08	R186	On 01/08/2019		Bond Future	1	53,600,000	0.00 Client	Sell
17:08:08	R186	On 01/08/2019		Bond Future	1	3,800,000	0.00 Member	Sell
17:08:08	R186	On 01/08/2019		Bond Future	1	53,600,000	0.00 Member	Buy
17:08:08	R186	On 01/08/2019		Bond Future	1	3,100,000	0.00 Member	Buy
17:08:08	R186	On 01/08/2019		Bond Future	1	2,200,000	0.00 Member	Buy
17:08:08	R186	On 01/08/2019		Bond Future	1	35,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:08	R186	On 01/08/2019			Bond Future	1	35,400,000	0.00 Client	Sell
17:08:08	R186	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
17:08:08	R186	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Sell
17:08:08	R186	On 01/08/2019			Bond Future	1	2,200,000	0.00 Member	Sell
17:08:08	R186	On 01/08/2019			Bond Future	1	35,400,000	0.00 Member	Sell
17:08:08	R186	On 01/08/2019			Bond Future	1	53,600,000	0.00 Member	Sell
17:08:08	R186	On 01/08/2019			Bond Future	1	3,100,000	0.00 Client	Sell
17:08:08	R186	On 01/08/2019			Bond Future	1	2,200,000	0.00 Client	Sell
17:08:08	R186	On 01/08/2019			Bond Future	1	1,400,000	0.00 Client	Sell
17:08:08	R186	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Buy
17:08:08	R186	On 01/08/2019			Bond Future	1	3,800,000	0.00 Client	Sell
Total for R186 Bond Future						27	642,000,000	0.00	
10:26:31	R2023	On 01/08/2019			Bond Future	1	2,500,000	0.00 Member	Buy
10:26:31	R2023	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Sell
10:44:38	R2023	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Sell
10:44:38	R2023	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
10:44:38	R2023	On 01/08/2019			Bond Future	1	2,500,000	0.00 Member	Sell
10:44:38	R2023	On 01/08/2019			Bond Future	1	2,500,000	0.00 Client	Buy
10:44:38	R2023	On 01/08/2019			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R2023 Bond Future						7	15,600,000	0.00	
9:54:44	R2040	On 01/08/2019			Bond Future	1	116,000,000	0.00 Member	Sell
9:54:44	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	37,000,000	0.00 Client	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	5,000,000	0.00 Client	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
10:01:18	R2040	On 01/08/2019			Bond Future	1	16,000,000	0.00 Client	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Sell
10:01:18	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
10:01:18	R2040	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	37,000,000	0.00 Member	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	31,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:01:18	R2040	On 01/08/2019			Bond Future	1	16,000,000	0.00 Member	Sell
10:01:18	R2040	On 01/08/2019			Bond Future	1	16,000,000	0.00 Member	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	9,000,000	0.00 Client	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	16,000,000	0.00 Client	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	16,000,000	0.00 Member	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	31,000,000	0.00 Member	Sell
10:01:18	R2040	On 01/08/2019			Bond Future	1	16,000,000	0.00 Member	Sell
10:01:18	R2040	On 01/08/2019			Bond Future	1	37,000,000	0.00 Member	Sell
10:01:18	R2040	On 01/08/2019			Bond Future	1	31,000,000	0.00 Client	Buy
10:01:18	R2040	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2040 Bond Future						25	464,000,000	0.00	
13:49:41	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
13:49:41	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
16:23:22	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
16:23:22	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	8,000,000	0.00	
12:15:45	R2048	On 01/08/2019			Bond Future	1	4,800,000	0.00 Member	Buy
12:15:45	R2048	On 01/08/2019			Bond Future	1	11,200,000	0.00 Member	Sell
12:21:31	R2048	On 01/08/2019			Bond Future	1	6,400,000	0.00 Member	Sell
12:21:31	R2048	On 01/08/2019			Bond Future	1	4,800,000	0.00 Client	Buy
12:21:31	R2048	On 01/08/2019			Bond Future	1	6,400,000	0.00 Member	Buy
12:21:31	R2048	On 01/08/2019			Bond Future	1	6,400,000	0.00 Client	Buy
12:21:31	R2048	On 01/08/2019			Bond Future	1	4,800,000	0.00 Member	Sell
Total for R2048 Bond Future						7	44,800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					70	1,174,400,000		0.00
