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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:01	R186	On 07/11/2019		Bond Future	1	2,300,000	0.00 Member	Buy
16:33:01	R186	On 07/11/2019		Bond Future	1	600,000	0.00 Member	Sell
17:20:22	R186	On 07/11/2019		Bond Future	1	1,700,000	0.00 Member	Sell
17:20:22	R186	On 07/11/2019		Bond Future	1	600,000	0.00 Client	Sell
17:20:22	R186	On 07/11/2019		Bond Future	1	1,700,000	0.00 Member	Buy
17:20:22	R186	On 07/11/2019		Bond Future	1	1,700,000	0.00 Client	Sell
17:20:22	R186	On 07/11/2019		Bond Future	1	600,000	0.00 Member	Buy
17:41:43	R186	On 07/11/2019		Bond Future	1	2,300,000	0.00 Member	Sell
17:41:43	R186	On 07/11/2019		Bond Future	1	2,300,000	0.00 Member	Sell
17:41:43	R186	On 07/11/2019		Bond Future	1	600,000	0.00 Member	Buy
17:41:43	R186	On 07/11/2019		Bond Future	1	600,000	0.00 Member	Buy
17:52:55	R186	On 07/11/2019		Bond Future	1	1,700,000	0.00 Member	Sell
17:52:55	R186	On 07/11/2019		Bond Future	1	1,700,000	0.00 Member	Buy
17:52:55	R186	On 07/11/2019		Bond Future	1	1,700,000	0.00 Client	Buy
17:52:55	R186	On 07/11/2019		Bond Future	1	600,000	0.00 Client	Buy
17:52:55	R186	On 07/11/2019		Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:54:59	R186	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:54:59	R186	On 07/11/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:54:59	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
17:54:59	R186	On 07/11/2019			Bond Future	1	1,700,000	0.00 Client	Buy
17:54:59	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
Total for R186 Bond Future						21	27,600,000	0.00	
16:30:44	R2035	On 07/11/2019			Bond Future	1	162,600,000	0.00 Member	Sell
16:30:44	R2035	On 07/11/2019			Bond Future	1	162,600,000	0.00 Client	Buy
Total for R2035 Bond Future						2	325,200,000	0.00	
16:30:44	R2040	On 07/11/2019			Bond Future	1	217,500,000	0.00 Member	Sell
16:30:44	R2040	On 07/11/2019			Bond Future	1	217,500,000	0.00 Client	Buy
Total for R2040 Bond Future						2	435,000,000	0.00	
14:58:20	R2044	On 07/11/2019			Bond Future	1	25,100,000	0.00 Member	Sell
14:58:20	R2044	On 07/11/2019			Bond Future	1	25,100,000	0.00 Member	Buy
15:09:50	R2044	On 07/11/2019			Bond Future	1	8,500,000	0.00 Client	Buy
15:09:50	R2044	On 07/11/2019			Bond Future	1	15,300,000	0.00 Client	Buy
15:09:50	R2044	On 07/11/2019			Bond Future	1	8,500,000	0.00 Member	Sell
15:09:50	R2044	On 07/11/2019			Bond Future	1	15,300,000	0.00 Member	Sell
15:09:51	R2044	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
15:09:51	R2044	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
15:09:51	R2044	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Sell
15:09:51	R2044	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
15:09:51	R2044	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Buy
15:09:51	R2044	On 07/11/2019			Bond Future	1	300,000	0.00 Client	Buy
Total for R2044 Bond Future						12	100,400,000	0.00	
15:10:45	R207	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Sell
15:10:45	R207	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:15:04	R207	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
15:15:04	R207	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
15:15:04	R207	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
15:15:04	R207	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
15:15:04	R207	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R207 Bond Future						7	16,000,000	0.00	
8:32:30	R209	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
8:32:30	R209	On 07/11/2019			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R209 Bond Future						2	3,800,000	0.00	
Grand Total for all Instruments						46	908,000,000	0.00	