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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:20:03	R186	On 07/02/2019		Bond Future	1	50,000,000	0.00 Member	Buy
15:20:03	R186	On 07/02/2019		Bond Future	1	50,000,000	0.00 Member	Sell
15:20:03	R186	On 07/02/2019		Bond Future	1	50,000,000	0.00 Client	Sell
15:20:03	R186	On 07/02/2019		Bond Future	1	50,000,000	0.00 Client	Buy
17:31:50	R186	On 07/02/2019		Bond Future	1	45,000,000	0.00 Member	Buy
17:31:50	R186	On 07/02/2019		Bond Future	1	16,000,000	0.00 Member	Sell
17:34:35	R186	On 07/02/2019		Bond Future	1	29,000,000	0.00 Member	Sell
17:34:35	R186	On 07/02/2019		Bond Future	1	29,000,000	0.00 Member	Buy
17:34:35	R186	On 07/02/2019		Bond Future	1	29,000,000	0.00 Client	Sell
17:34:35	R186	On 07/02/2019		Bond Future	1	16,000,000	0.00 Member	Buy
17:34:35	R186	On 07/02/2019		Bond Future	1	16,000,000	0.00 Client	Sell
Total for R186 Bond Future					11	380,000,000	0.00	
12:33:43	R2030	On 07/02/2019		Bond Future	1	4,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:33:43	R2030	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Buy
16:59:33	R2030	On 07/02/2019			Bond Future	1	1,800,000	0.00 Client	Buy
16:59:33	R2030	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Buy
16:59:33	R2030	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
16:59:33	R2030	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Sell
16:59:33	R2030	On 07/02/2019			Bond Future	1	3,100,000	0.00 Client	Buy
Total for R2030 Bond Future						7	19,600,000	0.00	
14:16:19	R207	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Buy
14:16:19	R207	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Sell
14:33:16	R207	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Sell
14:33:16	R207	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Buy
14:38:54	R207	On 07/02/2019			Bond Future	1	1,600,000	0.00 Client	Buy
14:38:54	R207	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Sell
15:32:54	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
15:32:54	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:37:08	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:37:08	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
16:10:46	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Buy
16:10:46	R207	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
Total for R207 Bond Future						12	12,600,000	0.00	
Grand Total for all Instruments						30	412,200,000	0.00	