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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:44:33	R186	On 07/02/2019		Bond Future	1	7,700,000	0.00 Member	Buy
12:44:33	R186	On 07/02/2019		Bond Future	1	300,000	0.00 Member	Sell
14:14:21	R186	On 07/02/2019		Bond Future	1	7,400,000	0.00 Member	Sell
14:14:21	R186	On 07/02/2019		Bond Future	1	300,000	0.00 Member	Buy
14:14:21	R186	On 07/02/2019		Bond Future	1	300,000	0.00 Client	Sell
14:14:21	R186	On 07/02/2019		Bond Future	1	7,400,000	0.00 Member	Buy
14:14:21	R186	On 07/02/2019		Bond Future	1	7,400,000	0.00 Client	Sell
Total for R186 Bond Future					7	30,800,000	0.00	
12:58:23	R2030	On 07/02/2019		Bond Future	1	100,000	0.00 Member	Buy
12:58:23	R2030	On 07/02/2019		Bond Future	1	100,000	0.00 Client	Sell
Total for R2030 Bond Future					2	200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:44:33	R2032	On 07/02/2019			Bond Future	1	8,700,000	0.00 Member	Buy
12:44:33	R2032	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
14:15:01	R2032	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
14:15:01	R2032	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
14:15:01	R2032	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
14:15:01	R2032	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
14:15:01	R2032	On 07/02/2019			Bond Future	1	7,700,000	0.00 Member	Buy
14:15:01	R2032	On 07/02/2019			Bond Future	1	7,700,000	0.00 Member	Sell
14:15:01	R2032	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
14:15:01	R2032	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Sell
14:15:01	R2032	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
14:15:01	R2032	On 07/02/2019			Bond Future	1	7,700,000	0.00 Client	Sell
14:15:01	R2032	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
Total for R2032 Bond Future						13	34,800,000	0.00	
12:44:33	R2035	On 07/02/2019			Bond Future	1	5,700,000	0.00 Member	Buy
12:44:33	R2035	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
15:04:49	R2035	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
15:04:49	R2035	On 07/02/2019			Bond Future	1	5,100,000	0.00 Member	Buy
15:04:49	R2035	On 07/02/2019			Bond Future	1	5,100,000	0.00 Member	Sell
15:04:49	R2035	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
15:04:49	R2035	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:04:49	R2035	On 07/02/2019			Bond Future	1	5,100,000	0.00 Client	Sell
15:04:49	R2035	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
15:04:49	R2035	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
Total for R2035 Bond Future						10	22,800,000	0.00	
9:22:25	R2037	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Buy
9:22:25	R2037	On 07/02/2019			Bond Future	1	31,000,000	0.00 Member	Sell
9:29:23	R2037	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Buy
9:29:23	R2037	On 07/02/2019			Bond Future	1	25,000,000	0.00 Client	Buy
9:29:23	R2037	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Sell
9:29:23	R2037	On 07/02/2019			Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:29:23	R2037	On 07/02/2019			Bond Future	1	6,000,000	0.00 Client	Buy
12:58:23	R2037	On 07/02/2019			Bond Future	1	12,600,000	0.00 Member	Buy
12:58:23	R2037	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
14:15:46	R2037	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
14:15:46	R2037	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Sell
14:15:46	R2037	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
14:15:46	R2037	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
14:15:46	R2037	On 07/02/2019			Bond Future	1	11,300,000	0.00 Member	Sell
14:15:46	R2037	On 07/02/2019			Bond Future	1	11,300,000	0.00 Client	Sell
14:15:46	R2037	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
14:15:46	R2037	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell
14:15:46	R2037	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
14:15:46	R2037	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
14:15:46	R2037	On 07/02/2019			Bond Future	1	11,300,000	0.00 Member	Buy
Total for R2037 Bond Future						20	174,400,000	0.00	
11:07:42	R2040	On 07/02/2019			Bond Future	1	32,300,000	0.00 Member	Buy
11:07:42	R2040	On 07/02/2019			Bond Future	1	21,000,000	0.00 Member	Sell
11:09:41	R2040	On 07/02/2019			Bond Future	1	11,300,000	0.00 Member	Sell
11:09:41	R2040	On 07/02/2019			Bond Future	1	21,000,000	0.00 Member	Buy
11:09:41	R2040	On 07/02/2019			Bond Future	1	11,300,000	0.00 Member	Buy
11:09:41	R2040	On 07/02/2019			Bond Future	1	21,000,000	0.00 Client	Sell
11:09:41	R2040	On 07/02/2019			Bond Future	1	11,300,000	0.00 Client	Sell
12:58:23	R2040	On 07/02/2019			Bond Future	1	10,100,000	0.00 Member	Buy
12:58:23	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
14:16:10	R2040	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
14:16:10	R2040	On 07/02/2019			Bond Future	1	9,100,000	0.00 Member	Sell
14:16:10	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
14:16:10	R2040	On 07/02/2019			Bond Future	1	9,100,000	0.00 Client	Sell
14:16:10	R2040	On 07/02/2019			Bond Future	1	9,100,000	0.00 Member	Buy
14:16:10	R2040	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
14:16:10	R2040	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Sell
14:16:10	R2040	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future					17	169,600,000	0.00	
8:28:25	R208	On 07/02/2019		Bond Future	1	28,200,000	0.00 Member	Sell
8:28:25	R208	On 07/02/2019		Bond Future	1	28,200,000	0.00 Client	Buy
Total for R208 Bond Future					2	56,400,000	0.00	
8:28:25	R209	On 07/02/2019		Bond Future	1	320,600,000	0.00 Member	Sell
8:28:25	R209	On 07/02/2019		Bond Future	1	121,800,000	0.00 Member	Buy
8:37:04	R209	On 07/02/2019		Bond Future	1	198,800,000	0.00 Member	Buy
8:37:04	R209	On 07/02/2019		Bond Future	1	198,800,000	0.00 Member	Sell
8:37:04	R209	On 07/02/2019		Bond Future	1	198,800,000	0.00 Client	Buy
8:37:04	R209	On 07/02/2019		Bond Future	1	121,800,000	0.00 Member	Sell
8:37:04	R209	On 07/02/2019		Bond Future	1	121,800,000	0.00 Client	Buy
12:44:33	R209	On 07/02/2019		Bond Future	1	6,400,000	0.00 Member	Buy
12:44:33	R209	On 07/02/2019		Bond Future	1	600,000	0.00 Member	Sell
14:26:51	R209	On 07/02/2019		Bond Future	1	68,800,000	0.00 Member	Buy
14:26:51	R209	On 07/02/2019		Bond Future	1	68,800,000	0.00 Client	Sell
15:04:07	R209	On 07/02/2019		Bond Future	1	5,800,000	0.00 Client	Sell
15:04:07	R209	On 07/02/2019		Bond Future	1	600,000	0.00 Member	Buy
15:04:07	R209	On 07/02/2019		Bond Future	1	5,800,000	0.00 Member	Buy
15:04:07	R209	On 07/02/2019		Bond Future	1	5,800,000	0.00 Member	Sell
15:04:07	R209	On 07/02/2019		Bond Future	1	600,000	0.00 Client	Sell
Total for R209 Bond Future					16	1,445,600,000	0.00	
Grand Total for all Instruments					87	1,934,600,000	0.00	