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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:13:14	R186	On 01/08/2019		Bond Future	1	90,000,000	0.00 Member	Buy
11:13:14	R186	On 01/08/2019		Bond Future	1	105,500,000	0.00 Member	Sell
13:38:52	R186	On 01/08/2019		Bond Future	1	11,000,000	0.00 Client	Buy
13:38:52	R186	On 01/08/2019		Bond Future	1	4,500,000	0.00 Client	Buy
13:38:52	R186	On 01/08/2019		Bond Future	1	4,500,000	0.00 Member	Sell
13:38:52	R186	On 01/08/2019		Bond Future	1	4,500,000	0.00 Member	Buy
13:38:52	R186	On 01/08/2019		Bond Future	1	11,000,000	0.00 Member	Sell
13:38:52	R186	On 01/08/2019		Bond Future	1	11,000,000	0.00 Member	Buy
13:38:53	R186	On 01/08/2019		Bond Future	1	90,000,000	0.00 Member	Sell
13:38:53	R186	On 01/08/2019		Bond Future	1	90,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>10</b>	<b>422,000,000</b>	<b>0.00</b>	
10:14:10	R2040	On 01/08/2019		Bond Future	1	90,000,000	0.00 Member	Sell
10:14:10	R2040	On 01/08/2019		Bond Future	1	90,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:22:08	R2040	On 01/08/2019			Bond Future	1	90,000,000	0.00 Member	Sell
10:22:08	R2040	On 01/08/2019			Bond Future	1	90,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>360,000,000</b>	<b>0.00</b>	
10:44:06	R2044	On 01/08/2019			Bond Future	1	85,800,000	0.00 Member	Buy
10:44:06	R2044	On 01/08/2019			Bond Future	1	85,800,000	0.00 Member	Sell
11:39:43	R2044	On 01/08/2019			Bond Future	1	10,600,000	0.00 Member	Buy
11:39:43	R2044	On 01/08/2019			Bond Future	1	85,800,000	0.00 Member	Sell
11:46:18	R2044	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Buy
11:46:18	R2044	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Sell
12:01:33	R2044	On 01/08/2019			Bond Future	1	15,000,000	0.00 Member	Sell
12:01:33	R2044	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
12:11:43	R2044	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
12:11:43	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
12:11:43	R2044	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Buy
12:11:43	R2044	On 01/08/2019			Bond Future	1	12,600,000	0.00 Member	Sell
12:11:43	R2044	On 01/08/2019			Bond Future	1	12,600,000	0.00 Client	Buy
12:11:43	R2044	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Buy
12:11:43	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
12:11:43	R2044	On 01/08/2019			Bond Future	1	12,600,000	0.00 Member	Buy
12:11:43	R2044	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy
12:11:43	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Client	Buy
12:11:43	R2044	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
12:41:12	R2044	On 01/08/2019			Bond Future	1	24,900,000	0.00 Client	Buy
12:41:12	R2044	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Sell
12:41:12	R2044	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Sell
12:41:12	R2044	On 01/08/2019			Bond Future	1	2,700,000	0.00 Client	Buy
12:41:12	R2044	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Buy
12:41:12	R2044	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Buy
12:41:12	R2044	On 01/08/2019			Bond Future	1	5,100,000	0.00 Member	Buy
12:41:12	R2044	On 01/08/2019			Bond Future	1	41,300,000	0.00 Member	Sell
12:41:12	R2044	On 01/08/2019			Bond Future	1	41,300,000	0.00 Member	Buy
12:41:12	R2044	On 01/08/2019			Bond Future	1	24,900,000	0.00 Member	Buy
12:41:12	R2044	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Sell
12:41:12	R2044	On 01/08/2019			Bond Future	1	24,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:41:12	R2044	On 01/08/2019			Bond Future	1	1,200,000	0.00 Client	Buy
12:41:12	R2044	On 01/08/2019			Bond Future	1	41,300,000	0.00 Client	Buy
12:41:12	R2044	On 01/08/2019			Bond Future	1	5,100,000	0.00 Client	Buy
14:03:10	R2044	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Sell
14:03:10	R2044	On 01/08/2019			Bond Future	1	3,700,000	0.00 Client	Buy
14:03:10	R2044	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	400,000	0.00 Client	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Client	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	1,100,000	0.00 Client	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Sell
14:03:11	R2044	On 01/08/2019			Bond Future	1	900,000	0.00 Client	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
14:03:11	R2044	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Client	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
14:03:11	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
14:03:11	R2044	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell
14:03:11	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
14:03:11	R2044	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
14:03:11	R2044	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Sell
14:03:11	R2044	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
15:18:43	R2044	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Buy
15:18:43	R2044	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Sell
15:21:48	R2044	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Buy
15:21:48	R2044	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Sell
15:35:36	R2044	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Sell
15:35:36	R2044	On 01/08/2019			Bond Future	1	4,000,000	0.00 Client	Buy
15:57:15	R2044	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:57:15	R2044	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Sell
16:10:26	R2044	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Buy
16:10:26	R2044	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Sell
16:22:20	R2044	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Sell
16:22:20	R2044	On 01/08/2019			Bond Future	1	9,200,000	0.00 Client	Buy
17:37:18	R2044	On 01/08/2019			Bond Future	1	10,600,000	0.00 Client	Buy
17:37:18	R2044	On 01/08/2019			Bond Future	1	10,600,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>74</b>	<b>694,000,000</b>	<b>0.00</b>	
9:26:38	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Client	Sell
9:26:38	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>13,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>90</b>	<b>1,489,400,000</b>	<b>0.00</b>	