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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:49:40	R186	On 07/11/2019		Bond Future	1	100,000,000	0.00 Member	Buy
11:49:40	R186	On 07/11/2019		Bond Future	1	100,000,000	0.00 Member	Sell
15:23:44	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
15:50:37	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
15:51:17	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
15:51:17	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client	Buy
15:56:13	R186	On 07/11/2019		Bond Future	1	76,000,000	0.00 Member	Sell
15:56:13	R186	On 07/11/2019		Bond Future	1	356,000,000	0.00 Member	Buy
16:33:12	R186	On 07/11/2019		Bond Future	1	55,000,000	0.00 Client	Sell
16:33:12	R186	On 07/11/2019		Bond Future	1	13,000,000	0.00 Member	Buy
16:33:12	R186	On 07/11/2019		Bond Future	1	55,000,000	0.00 Member	Sell
16:33:12	R186	On 07/11/2019		Bond Future	1	13,000,000	0.00 Member	Sell
16:33:12	R186	On 07/11/2019		Bond Future	1	76,000,000	0.00 Client	Sell
16:33:12	R186	On 07/11/2019		Bond Future	1	55,000,000	0.00 Member	Buy
16:33:12	R186	On 07/11/2019		Bond Future	1	13,000,000	0.00 Client	Sell
16:33:12	R186	On 07/11/2019		Bond Future	1	76,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:33:12	R186	On 07/11/2019			Bond Future	1	212,000,000	0.00 Member	Sell
16:33:12	R186	On 07/11/2019			Bond Future	1	212,000,000	0.00 Client	Sell
16:33:12	R186	On 07/11/2019			Bond Future	1	212,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>19</b>	<b>1,644,000,000</b>	<b>0.00</b>	
10:20:52	R2023	On 07/11/2019			Bond Future	1	92,000,000	0.00 Member	Buy
10:20:52	R2023	On 07/11/2019			Bond Future	1	92,000,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>184,000,000</b>	<b>0.00</b>	
15:40:15	R2035	On 07/11/2019			Bond Future	1	41,000,000	0.00 Member	Sell
15:40:15	R2035	On 07/11/2019			Bond Future	1	41,000,000	0.00 Member	Buy
16:32:07	R2035	On 07/11/2019			Bond Future	1	41,000,000	0.00 Client	Buy
16:32:07	R2035	On 07/11/2019			Bond Future	1	41,000,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>164,000,000</b>	<b>0.00</b>	
10:20:52	R2037	On 07/11/2019			Bond Future	1	35,300,000	0.00 Member	Sell
10:20:52	R2037	On 07/11/2019			Bond Future	1	35,300,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>70,600,000</b>	<b>0.00</b>	
15:56:13	R2040	On 07/11/2019			Bond Future	1	53,000,000	0.00 Member	Buy
15:56:13	R2040	On 07/11/2019			Bond Future	1	209,000,000	0.00 Member	Sell
16:34:04	R2040	On 07/11/2019			Bond Future	1	53,000,000	0.00 Client	Buy
16:34:04	R2040	On 07/11/2019			Bond Future	1	9,000,000	0.00 Member	Sell
16:34:04	R2040	On 07/11/2019			Bond Future	1	9,000,000	0.00 Member	Buy
16:34:04	R2040	On 07/11/2019			Bond Future	1	147,000,000	0.00 Member	Sell
16:34:04	R2040	On 07/11/2019			Bond Future	1	147,000,000	0.00 Member	Buy
16:34:04	R2040	On 07/11/2019			Bond Future	1	147,000,000	0.00 Client	Buy
16:34:04	R2040	On 07/11/2019			Bond Future	1	53,000,000	0.00 Member	Sell
16:34:04	R2040	On 07/11/2019			Bond Future	1	9,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>10</b>	<b>836,000,000</b>	<b>0.00</b>	
11:49:40	R213	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Buy
11:49:40	R213	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>200,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>39</b>	<b>3,098,600,000</b>	<b>0.00</b>	