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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:56:20	R186	On 07/02/2019		Bond Future	1	100,000,000	0.00 Client	Sell
8:56:20	R186	On 07/02/2019		Bond Future	1	100,000,000	0.00 Member	Buy
10:45:20	R186	On 07/02/2019		Bond Future	1	1,800,000	0.00 Member	Buy
10:45:20	R186	On 07/02/2019		Bond Future	1	71,600,000	0.00 Member	Sell
16:01:27	R186	On 07/02/2019		Bond Future	1	2,200,000	0.00 Client	Buy
16:01:27	R186	On 07/02/2019		Bond Future	1	2,200,000	0.00 Member	Buy
16:01:27	R186	On 07/02/2019		Bond Future	1	6,800,000	0.00 Member	Sell
16:01:27	R186	On 07/02/2019		Bond Future	1	45,000,000	0.00 Client	Buy
16:01:27	R186	On 07/02/2019		Bond Future	1	1,800,000	0.00 Client	Buy
16:01:27	R186	On 07/02/2019		Bond Future	1	2,600,000	0.00 Client	Buy
16:01:27	R186	On 07/02/2019		Bond Future	1	4,000,000	0.00 Member	Sell
16:01:27	R186	On 07/02/2019		Bond Future	1	9,200,000	0.00 Member	Sell
16:01:27	R186	On 07/02/2019		Bond Future	1	6,800,000	0.00 Client	Buy
16:01:27	R186	On 07/02/2019		Bond Future	1	1,800,000	0.00 Member	Sell
16:01:27	R186	On 07/02/2019		Bond Future	1	9,200,000	0.00 Client	Buy
16:01:27	R186	On 07/02/2019		Bond Future	1	4,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:01:27	R186	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Sell
16:01:27	R186	On 07/02/2019			Bond Future	1	45,000,000	0.00 Member	Sell
16:01:27	R186	On 07/02/2019			Bond Future	1	6,800,000	0.00 Member	Buy
16:01:27	R186	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Buy
16:01:27	R186	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Buy
16:01:27	R186	On 07/02/2019			Bond Future	1	2,200,000	0.00 Member	Sell
16:01:27	R186	On 07/02/2019			Bond Future	1	45,000,000	0.00 Member	Buy
16:01:27	R186	On 07/02/2019			Bond Future	1	9,200,000	0.00 Member	Buy
Total for R186 Bond Future						24	486,400,000	0.00	
10:45:20	R2030	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
10:45:20	R2030	On 07/02/2019			Bond Future	1	17,500,000	0.00 Member	Sell
15:59:17	R2030	On 07/02/2019			Bond Future	1	9,400,000	0.00 Member	Sell
15:59:17	R2030	On 07/02/2019			Bond Future	1	9,400,000	0.00 Client	Buy
15:59:17	R2030	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Sell
15:59:17	R2030	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Buy
15:59:17	R2030	On 07/02/2019			Bond Future	1	3,500,000	0.00 Client	Buy
15:59:17	R2030	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Sell
15:59:17	R2030	On 07/02/2019			Bond Future	1	2,600,000	0.00 Client	Buy
15:59:17	R2030	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Buy
15:59:17	R2030	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Buy
15:59:17	R2030	On 07/02/2019			Bond Future	1	9,400,000	0.00 Member	Buy
15:59:17	R2030	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2030 Bond Future						13	70,000,000	0.00	
15:57:42	R2032	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell
15:57:42	R2032	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Buy
16:14:27	R2032	On 07/02/2019			Bond Future	1	3,900,000	0.00 Client	Buy
16:14:27	R2032	On 07/02/2019			Bond Future	1	3,900,000	0.00 Member	Sell
16:46:26	R2032	On 07/02/2019			Bond Future	1	18,000,000	0.00 Member	Sell
16:46:26	R2032	On 07/02/2019			Bond Future	1	18,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2032 Bond Future						6	51,600,000	0.00	
10:45:20	R2044	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Buy
10:45:20	R2044	On 07/02/2019			Bond Future	1	33,000,000	0.00 Member	Sell
15:56:55	R2044	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
15:56:55	R2044	On 07/02/2019			Bond Future	1	26,300,000	0.00 Member	Buy
15:56:55	R2044	On 07/02/2019			Bond Future	1	2,100,000	0.00 Client	Buy
15:56:55	R2044	On 07/02/2019			Bond Future	1	26,300,000	0.00 Member	Sell
15:56:55	R2044	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Sell
15:56:55	R2044	On 07/02/2019			Bond Future	1	4,600,000	0.00 Member	Sell
15:56:55	R2044	On 07/02/2019			Bond Future	1	4,600,000	0.00 Client	Buy
15:56:55	R2044	On 07/02/2019			Bond Future	1	26,300,000	0.00 Client	Buy
Total for R2044 Bond Future						10	132,000,000	0.00	
16:46:26	R213	On 07/02/2019			Bond Future	1	22,300,000	0.00 Member	Sell
16:46:26	R213	On 07/02/2019			Bond Future	1	22,300,000	0.00 Client	Buy
Total for R213 Bond Future						2	44,600,000	0.00	
10:45:20	R214	On 07/02/2019			Bond Future	1	12,800,000	0.00 Member	Buy
10:45:20	R214	On 07/02/2019			Bond Future	1	12,800,000	0.00 Member	Sell
15:56:13	R214	On 07/02/2019			Bond Future	1	12,800,000	0.00 Member	Sell
15:56:13	R214	On 07/02/2019			Bond Future	1	12,800,000	0.00 Client	Buy
Total for R214 Bond Future						4	51,200,000	0.00	
Grand Total for all Instruments						59	835,800,000	0.00	