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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/04/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:06:38	I2050	On 02/05/2019		Bond Future	1	2,200,000	0.00 Member	Buy
11:06:38	I2050	On 01/08/2019		Bond Future	1	2,400,000	0.00 Member	Sell
11:06:38	I2050	On 01/08/2019		Bond Future	1	2,400,000	0.00 Client	Buy
11:06:38	I2050	On 02/05/2019		Bond Future	1	2,200,000	0.00 Client	Sell
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>9,200,000</b>	<b>0.00</b>	
10:48:00	R186	On 01/08/2019		Bond Future	1	45,000,000	0.00 Member	Sell
10:48:00	R186	On 02/05/2019		Bond Future	1	45,000,000	0.00 Member	Buy
10:48:00	R186	On 02/05/2019		Bond Future	1	45,000,000	0.00 Client	Sell
10:48:00	R186	On 01/08/2019		Bond Future	1	45,000,000	0.00 Client	Buy
11:06:38	R186	On 01/08/2019		Bond Future	1	7,400,000	0.00 Member	Sell
11:06:38	R186	On 02/05/2019		Bond Future	1	7,300,000	0.00 Member	Buy
11:06:38	R186	On 02/05/2019		Bond Future	1	7,300,000	0.00 Client	Sell
11:06:38	R186	On 01/08/2019		Bond Future	1	7,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>209,400,000</b>	<b>0.00</b>	
10:06:45	R197	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
10:06:45	R197	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>1,400,000</b>	<b>0.00</b>	
10:48:00	R2030	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Sell
10:48:00	R2030	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Buy
10:48:00	R2030	On 02/05/2019			Bond Future	1	20,000,000	0.00 Client	Sell
10:48:00	R2030	On 01/08/2019			Bond Future	1	20,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>80,000,000</b>	<b>0.00</b>	
10:48:00	R2032	On 01/08/2019			Bond Future	1	30,000,000	0.00 Member	Sell
10:48:00	R2032	On 02/05/2019			Bond Future	1	30,000,000	0.00 Member	Buy
10:48:00	R2032	On 02/05/2019			Bond Future	1	30,000,000	0.00 Client	Sell
10:48:00	R2032	On 01/08/2019			Bond Future	1	30,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>120,000,000</b>	<b>0.00</b>	
10:48:00	R2035	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
10:48:00	R2035	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Sell
10:48:00	R2035	On 01/08/2019			Bond Future	1	20,000,000	0.00 Client	Buy
10:48:00	R2035	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>56,000,000</b>	<b>0.00</b>	
10:48:00	R2037	On 01/08/2019			Bond Future	1	30,000,000	0.00 Member	Sell
10:48:00	R2037	On 02/05/2019			Bond Future	1	24,000,000	0.00 Member	Buy
10:48:00	R2037	On 02/05/2019			Bond Future	1	24,000,000	0.00 Client	Sell
10:48:00	R2037	On 01/08/2019			Bond Future	1	30,000,000	0.00 Client	Buy
14:24:16	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:24:16	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
14:26:24	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Sell
14:26:24	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>8</b>	<b>109,200,000</b>	<b>0.00</b>	
11:18:23	R2040	On 02/05/2019			Bond Future	1	60,000,000	0.00 Member	Buy
11:18:23	R2040	On 02/05/2019			Bond Future	1	60,000,000	0.00 Client	Sell
11:20:05	R2040	On 01/08/2019			Bond Future	1	60,000,000	0.00 Member	Sell
11:20:05	R2040	On 01/08/2019			Bond Future	1	60,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>240,000,000</b>	<b>0.00</b>	
11:18:00	R2044	On 01/08/2019			Bond Future	1	61,000,000	0.00 Member	Sell
11:18:00	R2044	On 02/05/2019			Bond Future	1	61,000,000	0.00 Member	Buy
11:18:00	R2044	On 02/05/2019			Bond Future	1	61,000,000	0.00 Client	Sell
11:18:00	R2044	On 01/08/2019			Bond Future	1	61,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>244,000,000</b>	<b>0.00</b>	
11:14:41	R2048	On 01/08/2019			Bond Future	1	6,200,000	0.00 Member	Sell
11:14:41	R2048	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Buy
11:14:41	R2048	On 02/05/2019			Bond Future	1	6,000,000	0.00 Client	Sell
11:14:41	R2048	On 01/08/2019			Bond Future	1	6,200,000	0.00 Client	Buy
11:18:00	R2048	On 01/08/2019			Bond Future	1	62,000,000	0.00 Member	Sell
11:18:00	R2048	On 02/05/2019			Bond Future	1	62,000,000	0.00 Member	Buy
11:18:00	R2048	On 02/05/2019			Bond Future	1	62,000,000	0.00 Client	Sell
11:18:00	R2048	On 01/08/2019			Bond Future	1	62,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>272,400,000</b>	<b>0.00</b>	
9:18:21	R207	On 01/08/2019			Bond Future	1	6,000,000	0.00 Member	Buy
9:18:21	R207	On 01/08/2019			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
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>12,000,000</b>	<b>0.00</b>	
10:09:31	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Buy
10:09:31	R209	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Sell
10:09:31	R209	On 02/05/2019			Bond Future	1	60,100,000	0.00 Member	Buy
10:09:31	R209	On 02/05/2019			Bond Future	1	60,100,000	0.00 Member	Sell
10:09:31	R209	On 01/08/2019			Bond Future	1	60,100,000	0.00 Member	Buy
10:09:31	R209	On 01/08/2019			Bond Future	1	60,100,000	0.00 Member	Sell
10:48:00	R209	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Sell
10:48:00	R209	On 02/05/2019			Bond Future	1	16,000,000	0.00 Member	Buy
10:48:00	R209	On 02/05/2019			Bond Future	1	16,000,000	0.00 Client	Sell
10:48:00	R209	On 01/08/2019			Bond Future	1	20,000,000	0.00 Client	Buy
11:51:38	R209	On 02/05/2019			Bond Future	1	29,200,000	0.00 Member	Sell
11:51:38	R209	On 02/05/2019			Bond Future	1	16,800,000	0.00 Member	Buy
11:51:38	R209	On 02/05/2019			Bond Future	1	16,800,000	0.00 Client	Sell
11:51:38	R209	On 02/05/2019			Bond Future	1	16,800,000	0.00 Member	Sell
11:51:38	R209	On 02/05/2019			Bond Future	1	29,200,000	0.00 Member	Buy
11:51:38	R209	On 02/05/2019			Bond Future	1	29,200,000	0.00 Client	Sell
11:51:39	R209	On 02/05/2019			Bond Future	1	1,600,000	0.00 Client	Sell
11:51:39	R209	On 02/05/2019			Bond Future	1	6,700,000	0.00 Member	Sell
11:51:39	R209	On 02/05/2019			Bond Future	1	3,800,000	0.00 Member	Sell
11:51:39	R209	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Sell
11:51:39	R209	On 02/05/2019			Bond Future	1	3,800,000	0.00 Member	Buy
11:51:39	R209	On 02/05/2019			Bond Future	1	6,700,000	0.00 Member	Buy
11:51:39	R209	On 02/05/2019			Bond Future	1	6,700,000	0.00 Client	Sell
11:51:39	R209	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Buy
11:51:39	R209	On 02/05/2019			Bond Future	1	3,800,000	0.00 Client	Sell
11:51:39	R209	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:51:39	R209	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:59:38	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Sell
11:59:38	R209	On 01/08/2019			Bond Future	1	16,800,000	0.00 Client	Buy
11:59:38	R209	On 01/08/2019			Bond Future	1	3,800,000	0.00 Client	Buy
11:59:38	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Member	Buy
11:59:38	R209	On 01/08/2019			Bond Future	1	29,200,000	0.00 Member	Sell
11:59:38	R209	On 01/08/2019			Bond Future	1	29,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:59:38	R209	On 01/08/2019			Bond Future	1	29,200,000	0.00 Client	Buy
11:59:38	R209	On 01/08/2019			Bond Future	1	1,600,000	0.00 Client	Buy
11:59:38	R209	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
11:59:38	R209	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Buy
11:59:38	R209	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:59:38	R209	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:59:38	R209	On 01/08/2019			Bond Future	1	16,800,000	0.00 Member	Sell
11:59:38	R209	On 01/08/2019			Bond Future	1	16,800,000	0.00 Member	Buy
11:59:38	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Member	Sell
11:59:38	R209	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Sell
11:59:38	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Client	Buy
13:51:28	R209	On 02/05/2019			Bond Future	1	60,100,000	0.00 Member	Buy
13:51:28	R209	On 01/08/2019			Bond Future	1	60,100,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>46</b>	<b>793,200,000</b>	<b>0.00</b>	
11:14:41	R212	On 02/05/2019			Bond Future	1	2,700,000	0.00 Member	Buy
11:14:41	R212	On 01/08/2019			Bond Future	1	2,600,000	0.00 Member	Sell
11:14:41	R212	On 01/08/2019			Bond Future	1	2,600,000	0.00 Client	Buy
11:14:41	R212	On 02/05/2019			Bond Future	1	2,700,000	0.00 Client	Sell
13:06:43	R212	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Sell
13:06:43	R212	On 01/08/2019			Bond Future	1	6,000,000	0.00 Member	Buy
13:06:43	R212	On 01/08/2019			Bond Future	1	6,000,000	0.00 Client	Sell
13:06:43	R212	On 02/05/2019			Bond Future	1	6,000,000	0.00 Client	Buy
13:16:01	R212	On 01/08/2019			Bond Future	1	13,000,000	0.00 Member	Buy
13:16:01	R212	On 01/08/2019			Bond Future	1	13,000,000	0.00 Client	Sell
13:16:01	R212	On 01/08/2019			Bond Future	1	17,000,000	0.00 Member	Buy
13:16:01	R212	On 01/08/2019			Bond Future	1	18,000,000	0.00 Member	Buy
13:16:01	R212	On 01/08/2019			Bond Future	1	8,000,000	0.00 Member	Buy
13:16:01	R212	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Buy
13:16:01	R212	On 01/08/2019			Bond Future	1	4,000,000	0.00 Client	Sell
13:16:01	R212	On 01/08/2019			Bond Future	1	8,000,000	0.00 Client	Sell
13:16:01	R212	On 01/08/2019			Bond Future	1	34,000,000	0.00 Member	Buy
13:16:01	R212	On 01/08/2019			Bond Future	1	18,000,000	0.00 Client	Sell
13:16:01	R212	On 01/08/2019			Bond Future	1	34,000,000	0.00 Client	Sell
13:16:01	R212	On 01/08/2019			Bond Future	1	17,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:16:01	R212	On 02/05/2019			Bond Future	1	17,000,000	0.00 Client	Buy
13:16:01	R212	On 02/05/2019			Bond Future	1	13,000,000	0.00 Member	Sell
13:16:01	R212	On 02/05/2019			Bond Future	1	13,000,000	0.00 Client	Buy
13:16:01	R212	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Buy
13:16:01	R212	On 02/05/2019			Bond Future	1	17,000,000	0.00 Member	Sell
13:16:01	R212	On 02/05/2019			Bond Future	1	18,000,000	0.00 Member	Sell
13:16:01	R212	On 02/05/2019			Bond Future	1	4,000,000	0.00 Client	Buy
13:16:01	R212	On 02/05/2019			Bond Future	1	34,000,000	0.00 Client	Buy
13:16:01	R212	On 02/05/2019			Bond Future	1	18,000,000	0.00 Client	Buy
13:16:01	R212	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
13:16:01	R212	On 02/05/2019			Bond Future	1	34,000,000	0.00 Member	Sell
13:16:01	R212	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>32</b>	<b>410,600,000</b>	<b>0.00</b>	
10:48:00	R213	On 02/05/2019			Bond Future	1	30,000,000	0.00 Member	Buy
10:48:00	R213	On 01/08/2019			Bond Future	1	30,000,000	0.00 Member	Sell
10:48:00	R213	On 01/08/2019			Bond Future	1	30,000,000	0.00 Client	Buy
10:48:00	R213	On 02/05/2019			Bond Future	1	30,000,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>120,000,000</b>	<b>0.00</b>	
11:18:00	R214	On 02/05/2019			Bond Future	1	60,000,000	0.00 Member	Buy
11:18:00	R214	On 01/08/2019			Bond Future	1	60,000,000	0.00 Member	Sell
11:18:00	R214	On 01/08/2019			Bond Future	1	60,000,000	0.00 Client	Buy
11:18:00	R214	On 02/05/2019			Bond Future	1	60,000,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>240,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>138</b>	<b>2,917,400,000</b>	<b>0.00</b>	