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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/07/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:27:47	ALBI	On 01/08/2019		Index Future	1	170,000	0.00 Member	Buy
15:27:47	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Member	Sell
15:31:23	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Client	Sell
15:31:23	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Member	Buy
15:31:23	ALBI	On 01/08/2019		Index Future	1	140,000	0.00 Client	Sell
15:31:23	ALBI	On 01/08/2019		Index Future	1	140,000	0.00 Member	Buy
15:31:23	ALBI	On 01/08/2019		Index Future	1	140,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>					<b>7</b>	<b>680,000</b>	<b>0.00</b>	
15:13:44	GOVI	On 07/11/2019		GOVI	1	440,000	0.00 Member	Sell
15:13:44	GOVI	On 07/11/2019		GOVI	1	440,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>880,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:43:36	R186	On 01/08/2019			Bond Future	1	37,600,000	0.00 Client	Buy
12:43:36	R186	On 01/08/2019			Bond Future	1	37,600,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>75,200,000</b>	<b>0.00</b>	
12:43:36	R2035	On 01/08/2019			Bond Future	1	17,900,000	0.00 Client	Buy
12:43:36	R2035	On 01/08/2019			Bond Future	1	17,900,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>35,800,000</b>	<b>0.00</b>	
10:33:30	R2040	On 01/08/2019			Bond Future	1	26,400,000	0.00 Member	Buy
10:33:30	R2040	On 01/08/2019			Bond Future	1	26,400,000	0.00 Member	Sell
10:41:01	R2040	On 01/08/2019			Bond Future	1	26,400,000	0.00 Client	Buy
10:41:01	R2040	On 01/08/2019			Bond Future	1	26,400,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>105,600,000</b>	<b>0.00</b>	
12:21:18	R2044	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Sell
12:21:19	R2044	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>7,800,000</b>	<b>0.00</b>	
9:09:26	R2048	On 01/08/2019			Bond Future	1	32,000,000	0.00 Member	Sell
9:09:26	R2048	On 01/08/2019			Bond Future	1	12,000,000	0.00 Member	Buy
9:09:44	R2048	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Buy
9:09:44	R2048	On 01/08/2019			Bond Future	1	12,000,000	0.00 Member	Sell
9:09:44	R2048	On 01/08/2019			Bond Future	1	20,000,000	0.00 Client	Buy
9:09:44	R2048	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Sell
9:09:44	R2048	On 01/08/2019			Bond Future	1	12,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>7</b>	<b>128,000,000</b>	<b>0.00</b>	
17:07:53	R209	On 01/08/2019			Bond Future	1	12,000,000	0.00 Member	Sell
17:07:53	R209	On 01/08/2019			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:51	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Sell
17:12:51	R209	On 01/08/2019			Bond Future	1	2,600,000	0.00 Member	Sell
17:12:51	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Buy
17:12:51	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Member	Buy
17:12:51	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Client	Buy
17:12:51	R209	On 01/08/2019			Bond Future	1	6,700,000	0.00 Member	Sell
17:12:51	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Client	Buy
17:12:51	R209	On 01/08/2019			Bond Future	1	2,600,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>10</b>	<b>48,000,000</b>	<b>0.00</b>	
15:27:03	R213	On 01/08/2019			Bond Future	1	30,100,000	0.00 Member	Sell
15:27:03	R213	On 01/08/2019			Bond Future	1	4,700,000	0.00 Member	Buy
15:27:03	R213	On 01/08/2019			Bond Future	1	4,700,000	0.00 Client	Sell
15:27:03	R213	On 01/08/2019			Bond Future	1	30,100,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>69,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>40</b>	<b>471,560,000</b>	<b>0.00</b>	