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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:15:40	IGOV	On 02/05/2019		Index Future	1	100,000	0.00 Client	Sell
12:15:40	IGOV	On 02/05/2019		Index Future	1	40,000	0.00 Client	Sell
12:15:40	IGOV	On 02/05/2019		Index Future	1	40,000	0.00 Client	Buy
12:15:40	IGOV	On 02/05/2019		Index Future	1	100,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>280,000</b>	<b>0.00</b>	
14:11:56	R186	On 02/05/2019		Bond Future	1	1,000,000	0.00 Member	Sell
14:11:56	R186	On 02/05/2019		Bond Future	1	1,000,000	0.00 Client	Buy
14:36:27	R186	On 02/05/2019		Bond Future	1	1,000,000	0.00 Member	Buy
14:36:27	R186	On 02/05/2019		Bond Future	1	1,000,000	0.00 Client	Sell
14:53:38	R186	On 02/05/2019		Bond Future	1	5,800,000	0.00 Client	Buy
14:53:38	R186	On 02/05/2019		Bond Future	1	5,800,000	0.00 Client	Sell
16:52:11	R186	On 02/05/2019		Bond Future	1	48,100,000	0.00 Member	Buy
16:52:11	R186	On 02/05/2019		Bond Future	1	48,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:07:17	R186	On 02/05/2019			Bond Future	1	48,100,000	0.00 Client	Buy
17:07:17	R186	On 02/05/2019			Bond Future	1	48,100,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>208,000,000</b>	<b>0.00</b>	
11:00:34	R2030	On 02/05/2019			Bond Future	1	95,600,000	0.00 Member	Sell
11:00:34	R2030	On 02/05/2019			Bond Future	1	95,600,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>191,200,000</b>	<b>0.00</b>	
17:03:39	R2035	On 02/05/2019			Bond Future	1	4,600,000	0.00 Member	Sell
17:03:39	R2035	On 02/05/2019			Bond Future	1	4,600,000	0.00 Member	Buy
17:07:48	R2035	On 02/05/2019			Bond Future	1	4,600,000	0.00 Client	Sell
17:07:48	R2035	On 02/05/2019			Bond Future	1	4,600,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>18,400,000</b>	<b>0.00</b>	
11:02:52	R2048	On 02/05/2019			Bond Future	1	163,000,000	0.00 Member	Buy
11:02:52	R2048	On 02/05/2019			Bond Future	1	163,000,000	0.00 Member	Sell
11:51:02	R2048	On 02/05/2019			Bond Future	1	163,000,000	0.00 Member	Buy
11:51:02	R2048	On 02/05/2019			Bond Future	1	163,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>652,000,000</b>	<b>0.00</b>	
16:50:04	R207	On 02/05/2019			Bond Future	1	41,000,000	0.00 Member	Buy
16:50:04	R207	On 02/05/2019			Bond Future	1	41,000,000	0.00 Member	Sell
17:06:49	R207	On 02/05/2019			Bond Future	1	41,000,000	0.00 Member	Sell
17:06:49	R207	On 02/05/2019			Bond Future	1	41,000,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>164,000,000</b>	<b>0.00</b>	
12:00:41	R209	On 02/05/2019			Bond Future	1	26,500,000	0.00 Member	Buy
12:00:41	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
12:20:29	R209	On 02/05/2019			Bond Future	1	20,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:20:29	R209	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Sell
12:20:29	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
12:20:29	R209	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Sell
12:20:29	R209	On 02/05/2019			Bond Future	1	20,200,000	0.00 Member	Buy
12:20:29	R209	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Buy
12:20:29	R209	On 02/05/2019			Bond Future	1	2,300,000	0.00 Client	Sell
12:20:29	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
12:20:29	R209	On 02/05/2019			Bond Future	1	2,800,000	0.00 Client	Sell
12:20:29	R209	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Buy
12:20:29	R209	On 02/05/2019			Bond Future	1	20,200,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>13</b>	<b>106,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>41</b>	<b>1,339,880,000</b>	<b>0.00</b>	