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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:06:36	R186	On 02/05/2019		Bond Future	1	60,000,000	0.00 Member	Buy
12:06:36	R186	On 02/05/2019		Bond Future	1	60,000,000	0.00 Member	Sell
12:12:26	R186	On 02/05/2019		Bond Future	1	60,000,000	0.00 Member	Sell
12:12:26	R186	On 02/05/2019		Bond Future	1	60,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>240,000,000</b>	<b>0.00</b>	
8:36:34	R2030	On 02/05/2019		Bond Future	1	103,200,000	0.00 Member	Buy
8:36:34	R2030	On 02/05/2019		Bond Future	1	19,000,000	0.00 Member	Sell
8:49:00	R2030	On 02/05/2019		Bond Future	1	18,500,000	0.00 Member	Buy
8:49:00	R2030	On 02/05/2019		Bond Future	1	18,500,000	0.00 Client	Sell
8:49:00	R2030	On 02/05/2019		Bond Future	1	29,700,000	0.00 Member	Buy
8:49:00	R2030	On 02/05/2019		Bond Future	1	29,700,000	0.00 Client	Sell
8:49:00	R2030	On 02/05/2019		Bond Future	1	29,700,000	0.00 Member	Sell
8:49:00	R2030	On 02/05/2019		Bond Future	1	18,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:49:01	R2030	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
8:49:01	R2030	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
8:49:01	R2030	On 02/05/2019			Bond Future	1	16,600,000	0.00 Member	Buy
8:49:01	R2030	On 02/05/2019			Bond Future	1	16,600,000	0.00 Member	Sell
8:49:01	R2030	On 02/05/2019			Bond Future	1	3,200,000	0.00 Member	Buy
8:49:01	R2030	On 02/05/2019			Bond Future	1	15,700,000	0.00 Member	Sell
8:49:01	R2030	On 02/05/2019			Bond Future	1	3,200,000	0.00 Member	Sell
8:49:01	R2030	On 02/05/2019			Bond Future	1	3,200,000	0.00 Client	Sell
8:49:01	R2030	On 02/05/2019			Bond Future	1	16,600,000	0.00 Client	Sell
8:49:01	R2030	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Sell
8:49:01	R2030	On 02/05/2019			Bond Future	1	15,700,000	0.00 Client	Sell
8:49:01	R2030	On 02/05/2019			Bond Future	1	15,700,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>20</b>	<b>374,800,000</b>	<b>0.00</b>	
8:41:46	R2035	On 02/05/2019			Bond Future	1	143,000,000	0.00 Member	Buy
8:41:46	R2035	On 02/05/2019			Bond Future	1	200,000,000	0.00 Member	Sell
11:32:47	R2035	On 02/05/2019			Bond Future	1	55,000,000	0.00 Member	Sell
11:32:47	R2035	On 02/05/2019			Bond Future	1	143,000,000	0.00 Member	Sell
11:32:47	R2035	On 02/05/2019			Bond Future	1	143,000,000	0.00 Client	Buy
11:32:47	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Buy
11:32:47	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:32:47	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:32:47	R2035	On 02/05/2019			Bond Future	1	55,000,000	0.00 Member	Buy
11:32:47	R2035	On 02/05/2019			Bond Future	1	55,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>10</b>	<b>800,000,000</b>	<b>0.00</b>	
15:20:23	R2044	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
15:20:23	R2044	On 02/05/2019			Bond Future	1	81,000,000	0.00 Member	Sell
16:36:47	R2044	On 02/05/2019			Bond Future	1	12,500,000	0.00 Member	Sell
16:36:47	R2044	On 02/05/2019			Bond Future	1	19,600,000	0.00 Member	Sell
16:36:47	R2044	On 02/05/2019			Bond Future	1	19,600,000	0.00 Member	Buy
16:36:47	R2044	On 02/05/2019			Bond Future	1	13,800,000	0.00 Member	Sell
16:36:47	R2044	On 02/05/2019			Bond Future	1	13,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:36:47	R2044	On 02/05/2019			Bond Future	1	13,800,000	0.00 Client	Buy
16:36:47	R2044	On 02/05/2019			Bond Future	1	12,500,000	0.00 Member	Buy
16:36:47	R2044	On 02/05/2019			Bond Future	1	19,600,000	0.00 Client	Buy
16:36:47	R2044	On 02/05/2019			Bond Future	1	12,500,000	0.00 Client	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	7,400,000	0.00 Client	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
16:36:48	R2044	On 02/05/2019			Bond Future	1	11,600,000	0.00 Member	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	7,400,000	0.00 Member	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	2,100,000	0.00 Client	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	3,300,000	0.00 Member	Sell
16:36:48	R2044	On 02/05/2019			Bond Future	1	3,300,000	0.00 Client	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	7,400,000	0.00 Member	Sell
16:36:48	R2044	On 02/05/2019			Bond Future	1	3,300,000	0.00 Member	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	6,000,000	0.00 Client	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	11,600,000	0.00 Member	Sell
16:36:48	R2044	On 02/05/2019			Bond Future	1	11,600,000	0.00 Client	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Buy
16:36:48	R2044	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:36:48	R2044	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:36:48	R2044	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>31</b>	<b>324,000,000</b>	<b>0.00</b>	
12:03:13	R2048	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Sell
12:03:13	R2048	On 02/05/2019			Bond Future	1	69,000,000	0.00 Member	Buy
12:06:36	R2048	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Buy
12:06:36	R2048	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
12:11:48	R2048	On 02/05/2019			Bond Future	1	49,000,000	0.00 Client	Sell
12:11:48	R2048	On 02/05/2019			Bond Future	1	20,000,000	0.00 Client	Sell
12:11:48	R2048	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Buy
12:11:48	R2048	On 02/05/2019			Bond Future	1	49,000,000	0.00 Member	Buy
12:11:48	R2048	On 02/05/2019			Bond Future	1	49,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:12:09	R2048	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Buy
12:12:09	R2048	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>11</b>	<b>288,000,000</b>	<b>0.00</b>	
12:06:36	R213	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Sell
12:06:36	R213	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Buy
12:11:05	R213	On 02/05/2019			Bond Future	1	4,000,000	0.00 Client	Sell
12:11:05	R213	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>16,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>80</b>	<b>2,042,800,000</b>	<b>0.00</b>	