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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:14:10	ALBI	On 02/05/2019		Index Future	1	1,340,000	0.00 Client	Buy
14:14:10	ALBI	On 02/05/2019		Index Future	1	1,340,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>2,680,000</b>	<b>0.00</b>	
14:14:10	GOVI	On 02/05/2019		GOVI	1	3,140,000	0.00 Client	Buy
14:14:10	GOVI	On 02/05/2019		GOVI	1	3,140,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>6,280,000</b>	<b>0.00</b>	
17:04:53	I2038	On 02/05/2019		Bond Future	1	8,300,000	0.00 Member	Sell
17:04:53	I2038	On 02/05/2019		Bond Future	1	7,100,000	0.00 Member	Buy
17:10:52	I2038	On 02/05/2019		Bond Future	1	1,200,000	0.00 Member	Buy
17:10:52	I2038	On 02/05/2019		Bond Future	1	7,100,000	0.00 Member	Sell
17:10:52	I2038	On 02/05/2019		Bond Future	1	7,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:10:52	I2038	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:10:52	I2038	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>						<b>7</b>	<b>33,200,000</b>	<b>0.00</b>	
14:14:10	IGOV	On 02/05/2019			Index Future	1	150,000	0.00 Client	Buy
14:14:10	IGOV	On 02/05/2019			Index Future	1	150,000	0.00 Member	Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>300,000</b>	<b>0.00</b>	
11:40:32	R186	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Buy
11:40:32	R186	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Sell
11:47:14	R186	On 02/05/2019			Bond Future	1	400,000	0.00 Client	Buy
11:47:14	R186	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>1,600,000</b>	<b>0.00</b>	
11:24:42	R2048	On 02/05/2019			Bond Future	1	6,400,000	0.00 Member	Buy
11:24:42	R2048	On 02/05/2019			Bond Future	1	26,300,000	0.00 Member	Sell
11:36:18	R2048	On 02/05/2019			Bond Future	1	6,400,000	0.00 Member	Sell
11:36:18	R2048	On 02/05/2019			Bond Future	1	6,400,000	0.00 Client	Buy
11:36:18	R2048	On 02/05/2019			Bond Future	1	19,900,000	0.00 Client	Buy
11:36:18	R2048	On 02/05/2019			Bond Future	1	19,900,000	0.00 Member	Buy
11:36:18	R2048	On 02/05/2019			Bond Future	1	19,900,000	0.00 Member	Sell
16:48:39	R2048	On 02/05/2019			Bond Future	1	61,100,000	0.00 Member	Buy
16:48:39	R2048	On 02/05/2019			Bond Future	1	55,000,000	0.00 Member	Sell
16:59:34	R2048	On 02/05/2019			Bond Future	1	6,100,000	0.00 Member	Buy
16:59:34	R2048	On 02/05/2019			Bond Future	1	55,000,000	0.00 Member	Buy
16:59:34	R2048	On 02/05/2019			Bond Future	1	55,000,000	0.00 Client	Sell
16:59:34	R2048	On 02/05/2019			Bond Future	1	6,100,000	0.00 Client	Sell
16:59:34	R2048	On 02/05/2019			Bond Future	1	6,100,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>14</b>	<b>349,600,000</b>	<b>0.00</b>	
11:40:32	R207	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:40:32	R207	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
11:47:04	R207	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
11:47:04	R207	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>4,800,000</b>	<b>0.00</b>	
12:54:02	R212	On 02/05/2019			Bond Future	1	200,000,000	0.00 Member	Buy
12:54:02	R212	On 02/05/2019			Bond Future	1	200,000,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>400,000,000</b>	<b>0.00</b>	
17:14:14	R213	On 02/05/2019			Bond Future	1	67,900,000	0.00 Member	Sell
17:14:14	R213	On 02/05/2019			Bond Future	1	57,600,000	0.00 Member	Buy
17:16:09	R213	On 02/05/2019			Bond Future	1	10,300,000	0.00 Member	Buy
17:16:09	R213	On 02/05/2019			Bond Future	1	57,600,000	0.00 Client	Buy
17:16:09	R213	On 02/05/2019			Bond Future	1	57,600,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>5</b>	<b>251,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>42</b>	<b>1,049,460,000</b>	<b>0.00</b>	