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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:31:41	R186	On 02/05/2019		Bond Future	1	1,000,000	0.00 Member	Buy
8:31:41	R186	On 02/05/2019		Bond Future	1	1,000,000	0.00 Member	Sell
Total for R186 Bond Future					2	2,000,000	0.00	
12:22:59	R2037	On 02/05/2019		Bond Future	1	241,000,000	0.00 Member	Buy
12:22:59	R2037	On 02/05/2019		Bond Future	1	10,800,000	0.00 Member	Sell
13:04:42	R2037	On 02/05/2019		Bond Future	1	140,000,000	0.00 Member	Sell
13:04:42	R2037	On 02/05/2019		Bond Future	1	71,700,000	0.00 Member	Sell
13:04:42	R2037	On 02/05/2019		Bond Future	1	10,800,000	0.00 Member	Buy
13:04:42	R2037	On 02/05/2019		Bond Future	1	18,500,000	0.00 Member	Buy
13:04:42	R2037	On 02/05/2019		Bond Future	1	18,500,000	0.00 Member	Sell
13:04:42	R2037	On 02/05/2019		Bond Future	1	18,500,000	0.00 Client	Sell
13:04:42	R2037	On 02/05/2019		Bond Future	1	10,800,000	0.00 Client	Sell
13:04:42	R2037	On 02/05/2019		Bond Future	1	71,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:04:42	R2037	On 02/05/2019			Bond Future	1	71,700,000	0.00 Client	Sell
13:04:42	R2037	On 02/05/2019			Bond Future	1	140,000,000	0.00 Client	Sell
13:04:42	R2037	On 02/05/2019			Bond Future	1	140,000,000	0.00 Member	Buy
17:07:59	R2037	On 02/05/2019			Bond Future	1	65,500,000	0.00 Member	Buy
17:07:59	R2037	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
17:15:50	R2037	On 02/05/2019			Bond Future	1	38,000,000	0.00 Member	Sell
17:15:50	R2037	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
17:15:50	R2037	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Sell
17:15:50	R2037	On 02/05/2019			Bond Future	1	5,000,000	0.00 Client	Sell
17:15:50	R2037	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Buy
17:15:50	R2037	On 02/05/2019			Bond Future	1	38,000,000	0.00 Member	Buy
17:15:50	R2037	On 02/05/2019			Bond Future	1	38,000,000	0.00 Client	Sell
17:15:50	R2037	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Sell
17:15:50	R2037	On 02/05/2019			Bond Future	1	19,500,000	0.00 Client	Sell
17:15:50	R2037	On 02/05/2019			Bond Future	1	19,500,000	0.00 Member	Buy
17:15:50	R2037	On 02/05/2019			Bond Future	1	19,500,000	0.00 Member	Sell
Total for R2037 Bond Future						26	1,226,000,000	0.00	
12:23:00	R2040	On 02/05/2019			Bond Future	1	39,600,000	0.00 Member	Buy
12:23:00	R2040	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Sell
13:28:46	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Member	Buy
13:28:46	R2040	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Buy
13:28:46	R2040	On 02/05/2019			Bond Future	1	5,300,000	0.00 Member	Sell
13:28:46	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Member	Sell
13:28:46	R2040	On 02/05/2019			Bond Future	1	21,700,000	0.00 Member	Buy
13:28:46	R2040	On 02/05/2019			Bond Future	1	21,700,000	0.00 Client	Sell
13:28:46	R2040	On 02/05/2019			Bond Future	1	21,700,000	0.00 Member	Sell
13:28:46	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
13:28:46	R2040	On 02/05/2019			Bond Future	1	5,300,000	0.00 Client	Sell
13:28:46	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy
13:28:46	R2040	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
13:28:46	R2040	On 02/05/2019			Bond Future	1	5,300,000	0.00 Member	Buy
13:28:46	R2040	On 02/05/2019			Bond Future	1	4,400,000	0.00 Client	Sell
13:28:46	R2040	On 02/05/2019			Bond Future	1	7,500,000	0.00 Client	Sell
17:33:40	R2040	On 02/05/2019			Bond Future	1	12,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:33:40	R2040	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Sell
17:54:08	R2040	On 02/05/2019			Bond Future	1	6,600,000	0.00 Client	Sell
17:54:08	R2040	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Buy
17:54:08	R2040	On 02/05/2019			Bond Future	1	1,400,000	0.00 Client	Sell
17:54:08	R2040	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Sell
17:54:08	R2040	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Buy
17:54:08	R2040	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Sell
17:54:08	R2040	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:54:08	R2040	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:54:08	R2040	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
17:54:08	R2040	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
17:54:08	R2040	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:54:08	R2040	On 02/05/2019			Bond Future	1	6,600,000	0.00 Member	Buy
17:54:08	R2040	On 02/05/2019			Bond Future	1	6,600,000	0.00 Member	Sell
17:54:08	R2040	On 02/05/2019			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2040 Bond Future						32	207,200,000	0.00	
9:38:17	R207	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Buy
9:38:17	R207	On 01/08/2019			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R207 Bond Future						2	10,000,000	0.00	
8:23:22	R208	On 02/05/2019			Bond Future	1	11,200,000	0.00 Client	Buy
8:23:22	R208	On 02/05/2019			Bond Future	1	11,200,000	0.00 Member	Sell
8:55:07	R208	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Sell
8:55:07	R208	On 02/05/2019			Bond Future	1	4,000,000	0.00 Client	Buy
Total for R208 Bond Future						4	30,400,000	0.00	
Grand Total for all Instruments						66	1,475,600,000	0.00	