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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
7:58:51	R186	On 02/05/2019		Bond Future	1	8,100,000	0.00 Member	Buy
7:58:51	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Member	Sell
8:16:24	R186	On 02/05/2019		Bond Future	1	7,500,000	0.00 Member	Sell
8:16:24	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Member	Sell
8:16:24	R186	On 02/05/2019		Bond Future	1	7,500,000	0.00 Member	Buy
8:16:24	R186	On 02/05/2019		Bond Future	1	7,500,000	0.00 Client	Sell
8:16:24	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Member	Buy
8:16:24	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Member	Buy
8:16:24	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Client	Sell
8:16:24	R186	On 02/05/2019		Bond Future	1	300,000	0.00 Client	Sell
Total for R186 Bond Future					10	32,400,000	0.00	
9:19:25	R202	On 02/05/2019		Bond Future	1	6,000,000	0.00 Member	Buy
9:19:25	R202	On 02/05/2019		Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:22:57	R202	On 02/05/2019			Bond Future	1	6,000,000	0.00 Member	Sell
9:22:57	R202	On 02/05/2019			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R202 Bond Future						4	24,000,000	0.00	
13:52:23	R2023	On 02/05/2019			Bond Future	1	20,500,000	0.00 Member	Buy
13:52:23	R2023	On 02/05/2019			Bond Future	1	20,500,000	0.00 Client	Sell
Total for R2023 Bond Future						2	41,000,000	0.00	
13:52:23	R2037	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Buy
13:52:23	R2037	On 02/05/2019			Bond Future	1	8,900,000	0.00 Client	Sell
Total for R2037 Bond Future						2	17,800,000	0.00	
11:20:03	R2044	On 02/05/2019			Bond Future	1	22,300,000	0.00 Client	Buy
11:20:03	R2044	On 02/05/2019			Bond Future	1	22,300,000	0.00 Member	Sell
Total for R2044 Bond Future						2	44,600,000	0.00	
8:57:15	R2048	On 02/05/2019			Bond Future	1	11,700,000	0.00 Member	Sell
8:57:15	R2048	On 02/05/2019			Bond Future	1	11,700,000	0.00 Member	Buy
9:00:00	R2048	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Buy
9:00:00	R2048	On 02/05/2019			Bond Future	1	48,400,000	0.00 Member	Sell
9:08:27	R2048	On 02/05/2019			Bond Future	1	11,700,000	0.00 Member	Sell
9:08:27	R2048	On 02/05/2019			Bond Future	1	11,700,000	0.00 Client	Buy
9:10:35	R2048	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Sell
9:10:35	R2048	On 02/05/2019			Bond Future	1	8,100,000	0.00 Client	Buy
9:10:35	R2048	On 02/05/2019			Bond Future	1	31,400,000	0.00 Member	Sell
9:10:35	R2048	On 02/05/2019			Bond Future	1	8,900,000	0.00 Client	Buy
9:10:35	R2048	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Buy
9:10:35	R2048	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Sell
9:10:35	R2048	On 02/05/2019			Bond Future	1	31,400,000	0.00 Client	Buy
9:10:35	R2048	On 02/05/2019			Bond Future	1	31,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						14	240,400,000	0.00	
7:58:51	R209	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Buy
7:58:51	R209	On 02/05/2019			Bond Future	1	8,900,000	0.00 Client	Sell
16:53:07	R209	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Buy
16:53:07	R209	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Sell
17:18:43	R209	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Buy
17:18:43	R209	On 02/05/2019			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R209 Bond Future						6	25,400,000	0.00	
13:52:23	R214	On 02/05/2019			Bond Future	1	10,100,000	0.00 Member	Buy
13:52:23	R214	On 02/05/2019			Bond Future	1	10,100,000	0.00 Client	Sell
Total for R214 Bond Future						2	20,200,000	0.00	
Grand Total for all Instruments						42	445,800,000	0.00	