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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:59:56	R186	On 01/08/2019		Bond Future	1	25,000,000	0.00 Member	Sell
8:59:56	R186	On 01/08/2019		Bond Future	1	30,700,000	0.00 Member	Buy
9:38:27	R186	On 01/08/2019		Bond Future	1	25,000,000	0.00 Client	Sell
9:38:27	R186	On 01/08/2019		Bond Future	1	1,500,000	0.00 Member	Buy
9:38:27	R186	On 01/08/2019		Bond Future	1	1,500,000	0.00 Client	Sell
9:38:27	R186	On 01/08/2019		Bond Future	1	2,400,000	0.00 Client	Sell
9:38:27	R186	On 01/08/2019		Bond Future	1	1,800,000	0.00 Member	Buy
9:38:27	R186	On 01/08/2019		Bond Future	1	1,500,000	0.00 Member	Sell
9:38:27	R186	On 01/08/2019		Bond Future	1	1,800,000	0.00 Member	Sell
9:38:27	R186	On 01/08/2019		Bond Future	1	2,400,000	0.00 Member	Sell
9:38:27	R186	On 01/08/2019		Bond Future	1	1,800,000	0.00 Client	Sell
9:38:27	R186	On 01/08/2019		Bond Future	1	25,000,000	0.00 Member	Buy
9:38:27	R186	On 01/08/2019		Bond Future	1	2,400,000	0.00 Member	Buy
10:37:27	R186	On 01/08/2019		Bond Future	1	1,000,000	0.00 Member	Buy
10:37:27	R186	On 01/08/2019		Bond Future	1	1,000,000	0.00 Member	Sell
10:51:06	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:51:06	R186	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Buy
16:36:21	R186	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
16:36:21	R186	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Sell
Total for R186 Bond Future						19	146,000,000	0.00	
10:01:39	R2032	On 01/08/2019			Bond Future	1	18,100,000	0.00 Member	Buy
10:01:39	R2032	On 01/08/2019			Bond Future	1	34,900,000	0.00 Member	Sell
10:40:08	R2032	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
10:40:08	R2032	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Buy
10:40:08	R2032	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy
10:40:08	R2032	On 01/08/2019			Bond Future	1	1,600,000	0.00 Client	Buy
10:40:08	R2032	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
10:40:08	R2032	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Sell
10:40:09	R2032	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Sell
10:40:09	R2032	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Buy
10:40:09	R2032	On 01/08/2019			Bond Future	1	9,400,000	0.00 Member	Sell
10:40:09	R2032	On 01/08/2019			Bond Future	1	9,400,000	0.00 Member	Buy
10:40:09	R2032	On 01/08/2019			Bond Future	1	18,100,000	0.00 Member	Sell
10:40:09	R2032	On 01/08/2019			Bond Future	1	18,100,000	0.00 Client	Buy
10:40:09	R2032	On 01/08/2019			Bond Future	1	3,700,000	0.00 Client	Buy
10:40:09	R2032	On 01/08/2019			Bond Future	1	9,400,000	0.00 Client	Buy
Total for R2032 Bond Future						16	139,600,000	0.00	
10:22:27	R2044	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Buy
10:22:27	R2044	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
10:22:27	R2044	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell
12:01:23	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
12:01:23	R2044	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
12:22:14	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
12:22:14	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
13:06:13	R2044	On 01/08/2019			Bond Future	1	400,000	0.00 Client	Buy
13:06:13	R2044	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						9	9,600,000	0.00	
10:46:26	R2048	On 01/08/2019			Bond Future	1	32,000,000	0.00 Member	Buy
10:46:26	R2048	On 01/08/2019			Bond Future	1	12,000,000	0.00 Member	Sell
10:46:45	R2048	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Sell
10:46:45	R2048	On 01/08/2019			Bond Future	1	12,000,000	0.00 Member	Buy
10:46:45	R2048	On 01/08/2019			Bond Future	1	12,000,000	0.00 Client	Sell
10:46:45	R2048	On 01/08/2019			Bond Future	1	20,000,000	0.00 Client	Sell
10:46:45	R2048	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R2048 Bond Future						7	128,000,000	0.00	
Grand Total for all Instruments						51	423,200,000	0.00	