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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/08/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:22:05	R186	On 07/11/2019		Bond Future	1	30,700,000	0.00 Member	Sell
9:22:05	R186	On 07/11/2019		Bond Future	1	94,000,000	0.00 Member	Buy
15:00:28	R186	On 07/11/2019		Bond Future	1	30,700,000	0.00 Client	Sell
15:00:28	R186	On 07/11/2019		Bond Future	1	63,300,000	0.00 Member	Buy
15:00:28	R186	On 07/11/2019		Bond Future	1	63,300,000	0.00 Client	Sell
15:00:28	R186	On 07/11/2019		Bond Future	1	63,300,000	0.00 Member	Sell
15:00:28	R186	On 07/11/2019		Bond Future	1	30,700,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>7</b>	<b>376,000,000</b>	<b>0.00</b>	
9:22:05	R2035	On 07/11/2019		Bond Future	1	35,700,000	0.00 Member	Buy
9:22:05	R2035	On 07/11/2019		Bond Future	1	109,300,000	0.00 Member	Sell
10:13:03	R2035	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
10:13:03	R2035	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
11:42:18	R2035	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:18	R2035	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
15:02:37	R2035	On 07/11/2019			Bond Future	1	73,600,000	0.00 Client	Buy
15:02:37	R2035	On 07/11/2019			Bond Future	1	35,700,000	0.00 Member	Sell
15:02:37	R2035	On 07/11/2019			Bond Future	1	73,600,000	0.00 Member	Sell
15:02:37	R2035	On 07/11/2019			Bond Future	1	73,600,000	0.00 Member	Buy
15:02:37	R2035	On 07/11/2019			Bond Future	1	35,700,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>11</b>	<b>457,200,000</b>	<b>0.00</b>	
12:29:58	R209	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
12:29:58	R209	On 07/11/2019			Bond Future	1	92,700,000	0.00 Member	Buy
15:06:32	R209	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Buy
15:06:32	R209	On 07/11/2019			Bond Future	1	1,900,000	0.00 Client	Sell
15:06:32	R209	On 07/11/2019			Bond Future	1	23,900,000	0.00 Client	Sell
15:06:32	R209	On 07/11/2019			Bond Future	1	52,000,000	0.00 Member	Sell
15:06:32	R209	On 07/11/2019			Bond Future	1	23,900,000	0.00 Member	Sell
15:06:32	R209	On 07/11/2019			Bond Future	1	4,000,000	0.00 Client	Sell
15:06:32	R209	On 07/11/2019			Bond Future	1	52,000,000	0.00 Member	Buy
15:06:32	R209	On 07/11/2019			Bond Future	1	23,900,000	0.00 Member	Buy
15:06:32	R209	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Sell
15:06:32	R209	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Buy
15:06:32	R209	On 07/11/2019			Bond Future	1	52,000,000	0.00 Client	Sell
15:06:32	R209	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
15:06:32	R209	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Sell
15:06:32	R209	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Buy
15:06:32	R209	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
15:06:33	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
15:06:33	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
15:06:33	R209	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Sell
15:06:33	R209	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Sell
15:06:33	R209	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>22</b>	<b>370,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>40</b>	<b>1,204,000,000</b>	<b>0.00</b>	