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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:29:06	I2033	On 06/02/2020		Bond Future	1	10,000,000	0.00 Member	Sell
11:29:06	I2033	On 06/02/2020		Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for I2033 Bond Future</b>					<b>2</b>	<b>20,000,000</b>	<b>0.00</b>	
11:29:06	I2050	On 06/02/2020		Bond Future	1	5,000,000	0.00 Member	Buy
11:29:06	I2050	On 06/02/2020		Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for I2050 Bond Future</b>					<b>2</b>	<b>10,000,000</b>	<b>0.00</b>	
9:33:33	R186	On 06/02/2020		Bond Future	1	700,000	0.00 Member	Sell
9:36:05	R186	On 06/02/2020		Bond Future	1	700,000	0.00 Member	Buy
10:00:13	R186	On 06/02/2020		Bond Future	1	700,000	0.00 Member	Buy
10:00:13	R186	On 06/02/2020		Bond Future	1	700,000	0.00 Client	Sell
12:03:37	R186	On 06/02/2020		Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:03:37	R186	On 06/02/2020			Bond Future	1	3,900,000	0.00 Member	Sell
12:13:37	R186	On 06/02/2020			Bond Future	1	1,100,000	0.00 Client	Buy
12:13:37	R186	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Buy
12:13:37	R186	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Sell
12:13:37	R186	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Sell
12:13:37	R186	On 06/02/2020			Bond Future	1	2,800,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>11</b>	<b>18,400,000</b>	<b>0.00</b>	
15:45:47	R2044	On 06/02/2020			Bond Future	1	12,200,000	0.00 Member	Sell
15:47:33	R2044	On 06/02/2020			Bond Future	1	12,200,000	0.00 Member	Buy
16:21:01	R2044	On 06/02/2020			Bond Future	1	12,200,000	0.00 Client	Buy
16:21:01	R2044	On 06/02/2020			Bond Future	1	12,200,000	0.00 Member	Sell
16:58:00	R2044	On 06/02/2020			Bond Future	1	12,200,000	0.00 Client	Sell
16:58:00	R2044	On 06/02/2020			Bond Future	1	12,200,000	0.00 Member	Buy
17:03:00	R2044	On 06/02/2020			Bond Future	1	12,200,000	0.00 Client	Buy
17:03:00	R2044	On 06/02/2020			Bond Future	1	12,200,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>8</b>	<b>97,600,000</b>	<b>0.00</b>	
15:42:09	R208	On 06/02/2020			Bond Future	1	14,500,000	0.00 Member	Buy
15:42:09	R208	On 06/02/2020			Bond Future	1	14,500,000	0.00 Member	Sell
16:12:20	R208	On 06/02/2020			Bond Future	1	14,500,000	0.00 Client	Sell
16:12:20	R208	On 06/02/2020			Bond Future	1	14,500,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>58,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>27</b>	<b>204,000,000</b>	<b>0.00</b>	