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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:34	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
15:17:20	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
15:17:59	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
15:17:59	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Client	Buy
15:45:47	R186	On 07/05/2020		Bond Future	1	14,000,000	0.00 Client	Buy
15:45:47	R186	On 07/05/2020		Bond Future	1	14,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>40,000,000</b>	<b>0.00</b>	
16:16:16	R2023	On 06/02/2020		Bond Future	1	35,000,000	0.00 Member	Sell
16:16:16	R2023	On 06/02/2020		Bond Future	1	29,500,000	0.00 Member	Buy
16:27:54	R2023	On 06/02/2020		Bond Future	1	5,500,000	0.00 Member	Buy
16:27:54	R2023	On 06/02/2020		Bond Future	1	29,500,000	0.00 Member	Sell
16:27:54	R2023	On 06/02/2020		Bond Future	1	5,500,000	0.00 Client	Buy
16:27:54	R2023	On 06/02/2020		Bond Future	1	29,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:27:54	R2023	On 06/02/2020			Bond Future	1	5,500,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>7</b>	<b>140,000,000</b>	<b>0.00</b>	
11:18:14	R2030	On 06/02/2020			Bond Future	1	3,200,000	0.00 Client	Buy
11:18:14	R2030	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Sell
11:32:21	R2030	On 06/02/2020			Bond Future	1	42,600,000	0.00 Member	Buy
11:32:21	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
11:53:31	R2030	On 06/02/2020			Bond Future	1	6,400,000	0.00 Member	Sell
11:53:32	R2030	On 06/02/2020			Bond Future	1	6,400,000	0.00 Member	Buy
11:53:32	R2030	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Sell
11:53:32	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
11:53:32	R2030	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
11:53:32	R2030	On 06/02/2020			Bond Future	1	6,400,000	0.00 Client	Sell
11:53:32	R2030	On 06/02/2020			Bond Future	1	35,900,000	0.00 Client	Sell
11:53:32	R2030	On 06/02/2020			Bond Future	1	35,900,000	0.00 Member	Buy
11:53:32	R2030	On 06/02/2020			Bond Future	1	35,900,000	0.00 Member	Sell
11:53:32	R2030	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
11:53:32	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
15:19:56	R2030	On 06/02/2020			Bond Future	1	42,600,000	0.00 Member	Buy
15:19:56	R2030	On 06/02/2020			Bond Future	1	6,300,000	0.00 Member	Sell
16:09:15	R2030	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Sell
16:09:15	R2030	On 06/02/2020			Bond Future	1	6,300,000	0.00 Member	Buy
16:09:15	R2030	On 06/02/2020			Bond Future	1	35,800,000	0.00 Client	Sell
16:09:15	R2030	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
16:09:15	R2030	On 06/02/2020			Bond Future	1	35,800,000	0.00 Member	Buy
16:09:15	R2030	On 06/02/2020			Bond Future	1	6,300,000	0.00 Client	Sell
16:09:15	R2030	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
16:09:15	R2030	On 06/02/2020			Bond Future	1	35,800,000	0.00 Member	Sell
16:09:15	R2030	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
16:09:15	R2030	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
16:09:15	R2030	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>28</b>	<b>347,200,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:39:11	R2035	On 07/05/2020			Bond Future	1	10,500,000	0.00 Client	Buy
15:39:11	R2035	On 07/05/2020			Bond Future	1	10,500,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>21,000,000</b>	<b>0.00</b>	
9:59:59	R2044	On 06/02/2020			Bond Future	1	45,500,000	0.00 Member	Buy
9:59:59	R2044	On 06/02/2020			Bond Future	1	55,700,000	0.00 Member	Sell
12:24:45	R2044	On 06/02/2020			Bond Future	1	45,500,000	0.00 Client	Buy
12:24:45	R2044	On 06/02/2020			Bond Future	1	10,200,000	0.00 Client	Buy
12:24:45	R2044	On 06/02/2020			Bond Future	1	10,200,000	0.00 Member	Buy
12:24:45	R2044	On 06/02/2020			Bond Future	1	10,200,000	0.00 Member	Sell
12:24:45	R2044	On 06/02/2020			Bond Future	1	45,500,000	0.00 Member	Sell
15:56:24	R2044	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Buy
15:56:24	R2044	On 06/02/2020			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>9</b>	<b>224,600,000</b>	<b>0.00</b>	
16:07:55	R2048	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
16:07:55	R2048	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
16:23:42	R2048	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Sell
16:23:42	R2048	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
9:59:59	R208	On 06/02/2020			Bond Future	1	20,300,000	0.00 Member	Sell
9:59:59	R208	On 06/02/2020			Bond Future	1	57,500,000	0.00 Member	Buy
12:23:38	R208	On 06/02/2020			Bond Future	1	37,200,000	0.00 Member	Sell
12:23:38	R208	On 06/02/2020			Bond Future	1	37,200,000	0.00 Client	Sell
12:23:38	R208	On 06/02/2020			Bond Future	1	20,300,000	0.00 Client	Sell
12:23:38	R208	On 06/02/2020			Bond Future	1	20,300,000	0.00 Member	Buy
12:23:38	R208	On 06/02/2020			Bond Future	1	37,200,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>7</b>	<b>230,000,000</b>	<b>0.00</b>	
16:07:55	R214	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:07:55	R214	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:23:13	R214	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Sell
16:23:13	R214	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>67</b>	<b>1,007,600,000</b>	<b>0.00</b>	