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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/02/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:48:34	R186	On 07/05/2020		Bond Future	1	25,000,000	0.00 Client	Sell
8:48:34	R186	On 07/05/2020		Bond Future	1	25,000,000	0.00 Member	Buy
Total for R186 Bond Future					2	50,000,000	0.00	
16:29:54	R2023	On 07/05/2020		Bond Future	1	200,000,000	0.00 Member	Sell
16:29:54	R2023	On 07/05/2020		Bond Future	1	164,900,000	0.00 Member	Buy
16:40:51	R2023	On 07/05/2020		Bond Future	1	13,000,000	0.00 Member	Buy
16:40:51	R2023	On 07/05/2020		Bond Future	1	4,500,000	0.00 Member	Buy
16:40:51	R2023	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Buy
16:40:51	R2023	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Sell
16:40:51	R2023	On 07/05/2020		Bond Future	1	4,700,000	0.00 Member	Sell
16:40:51	R2023	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Sell
16:40:51	R2023	On 07/05/2020		Bond Future	1	5,100,000	0.00 Client	Buy
16:40:51	R2023	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:40:51	R2023	On 07/05/2020			Bond Future	1	13,000,000	0.00 Member	Sell
16:40:51	R2023	On 07/05/2020			Bond Future	1	13,000,000	0.00 Client	Buy
16:40:51	R2023	On 07/05/2020			Bond Future	1	7,600,000	0.00 Member	Sell
16:40:51	R2023	On 07/05/2020			Bond Future	1	7,600,000	0.00 Member	Buy
16:40:51	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Buy
16:40:51	R2023	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Buy
16:40:51	R2023	On 07/05/2020			Bond Future	1	7,600,000	0.00 Client	Buy
16:40:51	R2023	On 07/05/2020			Bond Future	1	4,500,000	0.00 Client	Buy
16:40:51	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
16:40:51	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Sell
16:40:51	R2023	On 07/05/2020			Bond Future	1	4,700,000	0.00 Client	Buy
16:40:51	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
16:40:51	R2023	On 07/05/2020			Bond Future	1	4,500,000	0.00 Member	Sell
17:15:08	R2023	On 07/05/2020			Bond Future	1	200,000,000	0.00 Member	Sell
17:15:08	R2023	On 07/05/2020			Bond Future	1	164,000,000	0.00 Member	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	4,500,000	0.00 Member	Sell
17:22:45	R2023	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	4,500,000	0.00 Member	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	12,900,000	0.00 Member	Sell
17:22:45	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
17:22:45	R2023	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Sell
17:22:45	R2023	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
17:22:45	R2023	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	12,900,000	0.00 Member	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	7,600,000	0.00 Member	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
17:22:45	R2023	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	4,700,000	0.00 Client	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	7,600,000	0.00 Client	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	4,500,000	0.00 Client	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	12,900,000	0.00 Client	Buy
17:22:45	R2023	On 07/05/2020			Bond Future	1	7,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						46	942,200,000	0.00	
11:54:17	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
11:54:17	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
Total for R2040 Bond Future						2	1,400,000	0.00	
Grand Total for all Instruments						50	993,600,000	0.00	