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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:31:52	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Buy
10:31:52	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Sell
10:49:53	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Buy
10:49:53	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Client	Sell
11:02:35	R186	On 01/08/2019		Bond Future	1	520,000,000	0.00 Member	Sell
11:02:35	R186	On 01/08/2019		Bond Future	1	520,000,000	0.00 Member	Buy
12:38:45	R186	On 01/08/2019		Bond Future	1	520,000,000	0.00 Member	Sell
12:38:45	R186	On 01/08/2019		Bond Future	1	520,000,000	0.00 Client	Buy
Total for R186 Bond Future					8	2,120,000,000	0.00	
16:47:17	R197	On 01/08/2019		Bond Future	1	700,000	0.00 Member	Buy
16:47:17	R197	On 01/08/2019		Bond Future	1	700,000	0.00 Member	Sell
17:01:59	R197	On 01/08/2019		Bond Future	1	700,000	0.00 Member	Sell
17:01:59	R197	On 01/08/2019		Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R197 Bond Future						4	2,800,000	0.00	
16:38:36	R2030	On 01/08/2019			Bond Future	1	10,600,000	0.00 Member	Buy
16:38:36	R2030	On 01/08/2019			Bond Future	1	10,600,000	0.00 Member	Sell
17:01:21	R2030	On 01/08/2019			Bond Future	1	10,600,000	0.00 Member	Sell
17:01:21	R2030	On 01/08/2019			Bond Future	1	10,600,000	0.00 Client	Buy
Total for R2030 Bond Future						4	42,400,000	0.00	
16:29:39	R2035	On 01/08/2019			Bond Future	1	568,800,000	0.00 Member	Sell
16:29:39	R2035	On 01/08/2019			Bond Future	1	568,800,000	0.00 Client	Buy
17:24:03	R2035	On 01/08/2019			Bond Future	1	11,000,000	0.00 Client	Buy
17:24:03	R2035	On 01/08/2019			Bond Future	1	11,000,000	0.00 Client	Sell
Total for R2035 Bond Future						4	1,159,600,000	0.00	
10:56:15	R2048	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
10:56:15	R2048	On 01/08/2019			Bond Future	1	66,100,000	0.00 Member	Sell
11:12:19	R2048	On 01/08/2019			Bond Future	1	28,000,000	0.00 Member	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	16,000,000	0.00 Member	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Sell
11:12:19	R2048	On 01/08/2019			Bond Future	1	28,000,000	0.00 Client	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Sell
11:12:19	R2048	On 01/08/2019			Bond Future	1	10,000,000	0.00 Client	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	16,000,000	0.00 Member	Sell
11:12:19	R2048	On 01/08/2019			Bond Future	1	4,000,000	0.00 Client	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	4,000,000	0.00 Member	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	16,000,000	0.00 Client	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Sell
11:12:19	R2048	On 01/08/2019			Bond Future	1	5,800,000	0.00 Client	Buy
11:12:19	R2048	On 01/08/2019			Bond Future	1	28,000,000	0.00 Member	Sell
11:12:20	R2048	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:12:20	R2048	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
11:12:20	R2048	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Sell
11:12:20	R2048	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
11:12:20	R2048	On 01/08/2019			Bond Future	1	1,300,000	0.00 Client	Buy
17:26:34	R2048	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Buy
17:26:34	R2048	On 01/08/2019			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2048 Bond Future						24	284,400,000	0.00	
Grand Total for all Instruments						44	3,609,200,000	0.00	