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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/08/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:09:58	R186	On 07/11/2019		Bond Future	1	45,400,000	0.00 Member	Sell
15:09:58	R186	On 07/11/2019		Bond Future	1	3,200,000	0.00 Member	Buy
15:51:08	R186	On 07/11/2019		Bond Future	1	3,200,000	0.00 Client	Buy
15:51:08	R186	On 07/11/2019		Bond Future	1	42,200,000	0.00 Client	Buy
15:51:08	R186	On 07/11/2019		Bond Future	1	42,200,000	0.00 Member	Buy
15:51:08	R186	On 07/11/2019		Bond Future	1	3,200,000	0.00 Member	Sell
15:51:08	R186	On 07/11/2019		Bond Future	1	42,200,000	0.00 Member	Sell
Total for R186 Bond Future					7	181,600,000	0.00	
15:09:58	R2023	On 07/11/2019		Bond Future	1	64,900,000	0.00 Member	Sell
15:09:58	R2023	On 07/11/2019		Bond Future	1	104,400,000	0.00 Member	Buy
15:09:58	R2023	On 07/11/2019		Bond Future	1	7,700,000	0.00 Member	Buy
15:09:58	R2023	On 07/11/2019		Bond Future	1	50,300,000	0.00 Member	Sell
15:49:48	R2023	On 07/11/2019		Bond Future	1	7,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:49:48	R2023	On 07/11/2019			Bond Future	1	46,200,000	0.00 Member	Sell
15:49:48	R2023	On 07/11/2019			Bond Future	1	46,200,000	0.00 Member	Buy
15:49:48	R2023	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Buy
15:49:48	R2023	On 07/11/2019			Bond Future	1	46,200,000	0.00 Client	Buy
15:49:48	R2023	On 07/11/2019			Bond Future	1	11,000,000	0.00 Client	Buy
15:49:48	R2023	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Sell
15:49:48	R2023	On 07/11/2019			Bond Future	1	7,700,000	0.00 Member	Sell
15:50:31	R2023	On 07/11/2019			Bond Future	1	54,100,000	0.00 Member	Buy
15:50:31	R2023	On 07/11/2019			Bond Future	1	54,100,000	0.00 Member	Sell
15:50:31	R2023	On 07/11/2019			Bond Future	1	50,300,000	0.00 Member	Buy
15:50:31	R2023	On 07/11/2019			Bond Future	1	50,300,000	0.00 Client	Sell
15:50:31	R2023	On 07/11/2019			Bond Future	1	54,100,000	0.00 Client	Sell
Total for R2023 Bond Future						17	677,200,000	0.00	
13:38:26	R2040	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Buy
13:38:26	R2040	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Sell
Total for R2040 Bond Future						2	400,000	0.00	
15:09:58	R209	On 07/11/2019			Bond Future	1	9,600,000	0.00 Member	Sell
15:09:58	R209	On 07/11/2019			Bond Future	1	3,200,000	0.00 Member	Buy
15:39:10	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Sell
15:39:10	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
15:46:23	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
15:46:23	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Sell
15:52:21	R209	On 07/11/2019			Bond Future	1	3,200,000	0.00 Client	Buy
15:52:21	R209	On 07/11/2019			Bond Future	1	6,400,000	0.00 Member	Sell
15:52:21	R209	On 07/11/2019			Bond Future	1	6,400,000	0.00 Member	Buy
15:52:21	R209	On 07/11/2019			Bond Future	1	3,200,000	0.00 Member	Sell
15:52:21	R209	On 07/11/2019			Bond Future	1	6,400,000	0.00 Client	Buy
Total for R209 Bond Future						11	41,600,000	0.00	
15:09:58	R214	On 07/11/2019			Bond Future	1	18,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:09:58	R214	On 07/11/2019			Bond Future	1	18,800,000	0.00 Member	Buy
15:53:29	R214	On 07/11/2019			Bond Future	1	18,800,000	0.00 Client	Buy
15:53:29	R214	On 07/11/2019			Bond Future	1	18,800,000	0.00 Member	Sell
Total for R214 Bond Future						4	75,200,000	0.00	
Grand Total for all Instruments						41	976,000,000	0.00	