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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/08/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:40	R186	On 07/11/2019		Bond Future	1	13,700,000	0.00 Member	Sell
16:58:40	R186	On 07/11/2019		Bond Future	1	13,700,000	0.00 Client	Buy
Total for R186 Bond Future					2	27,400,000	0.00	
11:00:20	R202	On 07/11/2019		Bond Future	1	100,000	0.00 Member	Sell
11:00:20	R202	On 07/11/2019		Bond Future	1	100,000	0.00 Client	Buy
Total for R202 Bond Future					2	200,000	0.00	
11:00:20	R2023	On 07/11/2019		Bond Future	1	74,900,000	0.00 Member	Buy
11:00:20	R2023	On 07/11/2019		Bond Future	1	7,400,000	0.00 Member	Sell
11:22:04	R2023	On 07/11/2019		Bond Future	1	37,500,000	0.00 Client	Sell
11:22:04	R2023	On 07/11/2019		Bond Future	1	3,800,000	0.00 Member	Buy
11:22:04	R2023	On 07/11/2019		Bond Future	1	7,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	5,100,000	0.00 Member	Buy
11:22:04	R2023	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	37,500,000	0.00 Member	Buy
11:22:04	R2023	On 07/11/2019			Bond Future	1	4,200,000	0.00 Client	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	1,300,000	0.00 Client	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	15,500,000	0.00 Client	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	7,400,000	0.00 Member	Buy
11:22:04	R2023	On 07/11/2019			Bond Future	1	3,800,000	0.00 Client	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	15,500,000	0.00 Member	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	3,800,000	0.00 Member	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	5,100,000	0.00 Member	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	15,500,000	0.00 Member	Buy
11:22:04	R2023	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Buy
11:22:04	R2023	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Buy
11:22:04	R2023	On 07/11/2019			Bond Future	1	37,500,000	0.00 Member	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	5,100,000	0.00 Client	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Sell
11:22:04	R2023	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
Total for R2023 Bond Future						25	299,600,000	0.00	
16:59:49	R2037	On 07/11/2019			Bond Future	1	16,900,000	0.00 Member	Sell
16:59:49	R2037	On 07/11/2019			Bond Future	1	16,900,000	0.00 Client	Buy
Total for R2037 Bond Future						2	33,800,000	0.00	
10:30:39	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Sell
10:30:39	R2048	On 07/11/2019			Bond Future	1	320,000,000	0.00 Member	Buy
10:32:50	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Client	Sell
10:32:50	R2048	On 07/11/2019			Bond Future	1	300,000,000	0.00 Member	Buy
10:32:50	R2048	On 07/11/2019			Bond Future	1	300,000,000	0.00 Client	Sell
10:32:50	R2048	On 07/11/2019			Bond Future	1	300,000,000	0.00 Member	Sell
10:32:50	R2048	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						7	1,280,000,000	0.00	
13:07:06	R207	On 07/11/2019			Bond Future	1	8,300,000	0.00 Member	Sell
13:07:06	R207	On 07/11/2019			Bond Future	1	8,300,000	0.00 Member	Buy
13:50:18	R207	On 07/11/2019			Bond Future	1	8,300,000	0.00 Client	Sell
13:50:18	R207	On 07/11/2019			Bond Future	1	8,300,000	0.00 Member	Buy
Total for R207 Bond Future						4	33,200,000	0.00	
Grand Total for all Instruments						42	1,674,200,000	0.00	