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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
9:52:44	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member
9:55:16	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member
9:55:59	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member
9:55:59	R186	On 07/11/2019		Bond Future	1	5,000,000	0.00 Client
Total for R186 Bond Future					4	20,000,000	0.00
12:33:14	R2030	On 07/11/2019		Bond Future	1	29,600,000	0.00 Client
12:33:14	R2030	On 07/11/2019		Bond Future	1	29,600,000	0.00 Client
16:48:08	R2030	On 07/11/2019		Bond Future	1	6,000,000	0.00 Member
16:48:08	R2030	On 07/11/2019		Bond Future	1	6,000,000	0.00 Client
Total for R2030 Bond Future					4	71,200,000	0.00

**Buy/
Sell**

Buy
Sell
Buy
Sell

Sell
Buy
Sell
Buy

3:50

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
10:05:18	R2035	On 07/11/2019		Bond Future	1	11,000,000	0.00 Member
10:05:18	R2035	On 07/11/2019		Bond Future	1	11,000,000	0.00 Member
16:53:50	R2035	On 07/11/2019		Bond Future	1	11,000,000	0.00 Client
16:53:50	R2035	On 07/11/2019		Bond Future	1	11,000,000	0.00 Member
Total for R2035 Bond Future					4	44,000,000	0.00
Grand Total for all Instruments					12	135,200,000	0.00