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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:59:26	R186	On 06/02/2020		Bond Future	1	1,000,000	0.00 Member	Sell
12:06:03	R186	On 06/02/2020		Bond Future	1	1,000,000	0.00 Member	Buy
12:08:20	R186	On 06/02/2020		Bond Future	1	1,000,000	0.00 Member	Buy
12:08:20	R186	On 06/02/2020		Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future					4	4,000,000	0.00	
16:26:49	R2030	On 06/02/2020		Bond Future	1	2,300,000	0.00 Member	Buy
16:26:49	R2030	On 06/02/2020		Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2030 Bond Future					2	4,600,000	0.00	
16:02:31	R2044	On 06/02/2020		Bond Future	1	3,300,000	0.00 Member	Buy
16:02:31	R2044	On 06/02/2020		Bond Future	1	3,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						2	6,600,000	0.00	
11:51:52	R208	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Buy
11:51:52	R208	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Sell
12:07:19	R208	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Buy
12:07:19	R208	On 06/02/2020			Bond Future	1	3,600,000	0.00 Client	Sell
Total for R208 Bond Future						4	14,400,000	0.00	
Grand Total for all Instruments						12	29,600,000	0.00	