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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:43:05	R2023	On 07/02/2019		Bond Future	1	13,600,000	0.00 Member	Buy
15:43:05	R2023	On 07/02/2019		Bond Future	1	13,600,000	0.00 Member	Sell
16:54:17	R2023	On 07/02/2019		Bond Future	1	13,600,000	0.00 Client	Buy
16:54:17	R2023	On 07/02/2019		Bond Future	1	13,600,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>					<b>4</b>	<b>54,400,000</b>	<b>0.00</b>	
9:59:18	R2032	On 07/02/2019		Bond Future	1	9,400,000	0.00 Member	Buy
9:59:18	R2032	On 07/02/2019		Bond Future	1	6,000,000	0.00 Member	Sell
15:36:41	R2032	On 07/02/2019		Bond Future	1	3,400,000	0.00 Member	Sell
15:36:41	R2032	On 07/02/2019		Bond Future	1	3,400,000	0.00 Member	Buy
15:36:41	R2032	On 07/02/2019		Bond Future	1	6,000,000	0.00 Member	Buy
15:36:41	R2032	On 07/02/2019		Bond Future	1	6,000,000	0.00 Client	Sell
15:36:41	R2032	On 07/02/2019		Bond Future	1	3,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>37,600,000</b>	<b>0.00</b>	
16:44:51	R2035	On 07/02/2019			Bond Future	1	11,200,000	0.00 Member	Sell
16:44:51	R2035	On 07/02/2019			Bond Future	1	11,200,000	0.00 Member	Buy
17:04:36	R2035	On 07/02/2019			Bond Future	1	11,200,000	0.00 Member	Buy
17:04:36	R2035	On 07/02/2019			Bond Future	1	11,200,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>44,800,000</b>	<b>0.00</b>	
16:44:52	R2048	On 07/02/2019			Bond Future	1	16,100,000	0.00 Member	Sell
16:44:52	R2048	On 07/02/2019			Bond Future	1	16,100,000	0.00 Member	Buy
17:05:04	R2048	On 07/02/2019			Bond Future	1	16,100,000	0.00 Member	Buy
17:05:04	R2048	On 07/02/2019			Bond Future	1	16,100,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>64,400,000</b>	<b>0.00</b>	
16:44:51	R208	On 07/02/2019			Bond Future	1	32,000,000	0.00 Member	Sell
16:44:51	R208	On 07/02/2019			Bond Future	1	32,000,000	0.00 Member	Buy
16:56:05	R208	On 07/02/2019			Bond Future	1	32,000,000	0.00 Client	Sell
16:56:05	R208	On 07/02/2019			Bond Future	1	32,000,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>128,000,000</b>	<b>0.00</b>	
15:43:05	R209	On 07/02/2019			Bond Future	1	8,800,000	0.00 Member	Buy
15:43:05	R209	On 07/02/2019			Bond Future	1	8,800,000	0.00 Member	Sell
16:54:00	R209	On 07/02/2019			Bond Future	1	8,800,000	0.00 Member	Sell
16:54:00	R209	On 07/02/2019			Bond Future	1	8,800,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>35,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>27</b>	<b>364,400,000</b>	<b>0.00</b>	