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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/05/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:47:33	R2030	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Sell
9:47:33	R2030	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
10:33:30	R2030	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
10:33:30	R2030	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Buy
10:33:30	R2030	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
10:33:30	R2030	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Buy
10:33:30	R2030	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
10:33:30	R2030	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
10:33:31	R2030	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
10:33:31	R2030	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>10</b>	<b>16,800,000</b>	<b>0.00</b>	
9:47:33	R2032	On 06/08/2020			Bond Future	1	44,500,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:51:24	R2040	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
11:10:36	R2040	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
11:10:36	R2040	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>11</b>	<b>24,800,000</b>	<b>0.00</b>	
9:47:33	R2048	On 06/08/2020			Bond Future	1	23,800,000	0.00 Member	Sell
9:47:33	R2048	On 06/08/2020			Bond Future	1	6,600,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	6,600,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,800,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,900,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	7,900,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	6,600,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,800,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>22</b>	<b>95,200,000</b>	<b>0.00</b>	
9:47:33	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
9:47:33	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
9:47:33	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
9:47:33	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>0.00</b>	
9:47:33	R214	On 06/08/2020			Bond Future	1	2,400,000	0.00 Member	Sell
9:47:33	R214	On 06/08/2020			Bond Future	1	2,400,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>4,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>70</b>	<b>366,400,000</b>	<b>0.00</b>	