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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:20:36	R186	On 06/02/2020		Bond Future	1	2,600,000	0.00 Member	Sell
13:20:36	R186	On 06/02/2020		Bond Future	1	16,300,000	0.00 Member	Buy
13:32:45	R186	On 06/02/2020		Bond Future	1	7,400,000	0.00 Member	Buy
13:32:45	R186	On 06/02/2020		Bond Future	1	7,400,000	0.00 Member	Sell
13:32:45	R186	On 06/02/2020		Bond Future	1	7,400,000	0.00 Client	Sell
13:32:46	R186	On 06/02/2020		Bond Future	1	2,600,000	0.00 Member	Buy
13:32:46	R186	On 06/02/2020		Bond Future	1	6,300,000	0.00 Client	Sell
13:32:46	R186	On 06/02/2020		Bond Future	1	6,300,000	0.00 Member	Buy
13:32:46	R186	On 06/02/2020		Bond Future	1	6,300,000	0.00 Member	Sell
13:32:46	R186	On 06/02/2020		Bond Future	1	2,600,000	0.00 Client	Sell
17:09:06	R186	On 06/02/2020		Bond Future	1	600,000	0.00 Member	Sell
17:09:06	R186	On 06/02/2020		Bond Future	1	600,000	0.00 Member	Buy
17:14:44	R186	On 06/02/2020		Bond Future	1	600,000	0.00 Member	Buy
17:14:44	R186	On 06/02/2020		Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>67,600,000</b>	<b>0.00</b>	
10:47:54	R2023	On 06/02/2020			Bond Future	1	200,000,000	0.00 Member	Buy
10:47:54	R2023	On 06/02/2020			Bond Future	1	200,000,000	0.00 Client	Sell
13:20:36	R2023	On 06/02/2020			Bond Future	1	111,300,000	0.00 Member	Sell
13:20:36	R2023	On 06/02/2020			Bond Future	1	111,300,000	0.00 Member	Buy
13:33:13	R2023	On 06/02/2020			Bond Future	1	111,300,000	0.00 Member	Buy
13:33:13	R2023	On 06/02/2020			Bond Future	1	111,300,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>6</b>	<b>845,200,000</b>	<b>0.00</b>	
11:17:38	R2035	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Buy
11:17:38	R2035	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Sell
13:49:49	R2035	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Sell
13:49:49	R2035	On 06/02/2020			Bond Future	1	5,800,000	0.00 Client	Buy
16:19:53	R2035	On 06/02/2020			Bond Future	1	2,700,000	0.00 Member	Buy
16:19:53	R2035	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
17:14:34	R2035	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:14:34	R2035	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:14:34	R2035	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
17:14:34	R2035	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Sell
17:14:34	R2035	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>11</b>	<b>34,000,000</b>	<b>0.00</b>	
16:19:53	R2037	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Buy
16:19:53	R2037	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
17:15:01	R2037	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Sell
17:15:01	R2037	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
17:15:01	R2037	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
17:15:01	R2037	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
17:15:01	R2037	On 06/02/2020			Bond Future	1	5,000,000	0.00 Client	Sell
17:15:01	R2037	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Sell
17:15:01	R2037	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:15:01	R2037	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>10</b>	<b>23,200,000</b>	<b>0.00</b>	
13:34:39	R2044	On 06/02/2020			Bond Future	1	9,400,000	0.00 Client	Sell
13:34:39	R2044	On 06/02/2020			Bond Future	1	9,400,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>18,800,000</b>	<b>0.00</b>	
12:25:12	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
12:25:12	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
12:28:11	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
12:28:11	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
16:19:53	R209	On 06/02/2020			Bond Future	1	6,300,000	0.00 Member	Buy
16:19:53	R209	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:42:02	R209	On 06/02/2020			Bond Future	1	10,500,000	0.00 Member	Sell
16:42:02	R209	On 06/02/2020			Bond Future	1	10,500,000	0.00 Member	Buy
17:14:04	R209	On 06/02/2020			Bond Future	1	10,500,000	0.00 Member	Buy
17:14:04	R209	On 06/02/2020			Bond Future	1	10,500,000	0.00 Client	Sell
17:14:07	R209	On 06/02/2020			Bond Future	1	5,000,000	0.00 Client	Sell
17:14:07	R209	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Sell
17:14:07	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
17:14:07	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
17:14:07	R209	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Sell
17:14:07	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
17:14:07	R209	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Buy
17:14:07	R209	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>14</b>	<b>67,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>61</b>	<b>1,064,000,000</b>	<b>0.00</b>	