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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:45:01	R186	On 02/08/2018		Bond Future	1	7,400,000	0.00 Member	Buy
10:45:01	R186	On 02/08/2018		Bond Future	1	158,400,000	0.00 Member	Sell
15:01:07	R186	On 02/08/2018		Bond Future	1	500,000	0.00 Member	Buy
15:01:07	R186	On 02/08/2018		Bond Future	1	136,400,000	0.00 Client	Buy
15:01:07	R186	On 02/08/2018		Bond Future	1	136,400,000	0.00 Member	Buy
15:01:07	R186	On 02/08/2018		Bond Future	1	500,000	0.00 Client	Buy
15:01:07	R186	On 02/08/2018		Bond Future	1	136,400,000	0.00 Member	Sell
15:01:07	R186	On 02/08/2018		Bond Future	1	500,000	0.00 Member	Sell
15:01:08	R186	On 02/08/2018		Bond Future	1	7,400,000	0.00 Client	Buy
15:01:08	R186	On 02/08/2018		Bond Future	1	14,100,000	0.00 Member	Sell
15:01:08	R186	On 02/08/2018		Bond Future	1	14,100,000	0.00 Client	Buy
15:01:08	R186	On 02/08/2018		Bond Future	1	14,100,000	0.00 Member	Buy
15:01:08	R186	On 02/08/2018		Bond Future	1	7,400,000	0.00 Member	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>13</b>	<b>633,600,000</b>	<b>0.00</b>	
16:44:12	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
16:44:12	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
8:10:39	R2030	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
8:10:39	R2030	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
16:44:12	R2037	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
16:44:12	R2037	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
16:44:12	R2040	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
16:44:12	R2040	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
16:44:12	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
16:44:12	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
16:58:40	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
16:58:40	R2044	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
17:38:16	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
17:38:16	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
17:38:16	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
17:38:16	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
17:38:16	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2044 Bond Future</b>						<b>9</b>	<b>2,400,000</b>	<b>0.00</b>	
16:30:41	R207	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:30:41	R207	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
16:39:56	R207	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:39:56	R207	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
8:35:07	R213	On 02/08/2018			Bond Future	1	29,400,000	0.00 Member	Sell
8:35:07	R213	On 02/08/2018			Bond Future	1	29,400,000	0.00 Member	Buy
10:30:01	R213	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
10:30:01	R213	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
14:07:02	R213	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
14:07:02	R213	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>6</b>	<b>74,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>40</b>	<b>720,800,000</b>	<b>0.00</b>	