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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:37:56	R186	On 01/11/2018		Bond Future	1	8,000,000	0.00 Client	Sell
15:37:56	R186	On 01/11/2018		Bond Future	1	8,000,000	0.00 Member	Buy
Total for R186 Bond Future					2	16,000,000	0.00	
15:37:56	R2023	On 01/11/2018		Bond Future	1	21,400,000	0.00 Client	Sell
15:37:56	R2023	On 01/11/2018		Bond Future	1	21,400,000	0.00 Member	Buy
16:54:10	R2023	On 02/08/2018		Bond Future	1	1,200,000	0.00 Member	Sell
16:54:10	R2023	On 02/08/2018		Bond Future	1	1,200,000	0.00 Member	Buy
17:08:31	R2023	On 02/08/2018		Bond Future	1	1,200,000	0.00 Member	Buy
17:08:31	R2023	On 02/08/2018		Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2023 Bond Future					6	47,600,000	0.00	
16:54:10	R2030	On 02/08/2018		Bond Future	1	11,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:10	R2030	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Buy
17:08:52	R2030	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Buy
17:08:52	R2030	On 02/08/2018			Bond Future	1	11,300,000	0.00 Client	Sell
Total for R2030 Bond Future						4	45,200,000	0.00	
16:54:10	R2032	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:54:10	R2032	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
17:09:06	R2032	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
17:09:06	R2032	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R2032 Bond Future						4	20,000,000	0.00	
16:54:10	R2035	On 02/08/2018			Bond Future	1	9,000,000	0.00 Member	Sell
16:54:10	R2035	On 02/08/2018			Bond Future	1	9,000,000	0.00 Member	Buy
17:09:21	R2035	On 02/08/2018			Bond Future	1	9,000,000	0.00 Client	Sell
17:09:21	R2035	On 02/08/2018			Bond Future	1	9,000,000	0.00 Member	Buy
Total for R2035 Bond Future						4	36,000,000	0.00	
17:00:35	R209	On 02/08/2018			Bond Future	1	7,500,000	0.00 Member	Buy
17:00:35	R209	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
17:20:49	R209	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Sell
17:20:49	R209	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Sell
17:20:49	R209	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:20:49	R209	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
17:20:49	R209	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
Total for R209 Bond Future						7	30,000,000	0.00	
Grand Total for all Instruments						27	194,800,000	0.00	