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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:23:33	R186	On 01/11/2018		Bond Future	1	3,500,000	0.00 Member	Sell
16:23:33	R186	On 01/11/2018		Bond Future	1	159,800,000	0.00 Member	Buy
16:28:19	R186	On 01/11/2018		Bond Future	1	5,400,000	0.00 Member	Buy
16:28:19	R186	On 01/11/2018		Bond Future	1	5,400,000	0.00 Member	Sell
16:28:19	R186	On 01/11/2018		Bond Future	1	6,800,000	0.00 Member	Sell
16:28:19	R186	On 01/11/2018		Bond Future	1	44,900,000	0.00 Client	Sell
16:28:19	R186	On 01/11/2018		Bond Future	1	8,400,000	0.00 Client	Sell
16:28:19	R186	On 01/11/2018		Bond Future	1	5,400,000	0.00 Client	Sell
16:28:19	R186	On 01/11/2018		Bond Future	1	3,500,000	0.00 Client	Sell
16:28:19	R186	On 01/11/2018		Bond Future	1	3,500,000	0.00 Member	Buy
16:28:19	R186	On 01/11/2018		Bond Future	1	8,400,000	0.00 Member	Buy
16:28:19	R186	On 01/11/2018		Bond Future	1	6,800,000	0.00 Client	Sell
16:28:19	R186	On 01/11/2018		Bond Future	1	90,800,000	0.00 Member	Buy
16:28:19	R186	On 01/11/2018		Bond Future	1	44,900,000	0.00 Member	Sell
16:28:19	R186	On 01/11/2018		Bond Future	1	90,800,000	0.00 Client	Sell
16:28:19	R186	On 01/11/2018		Bond Future	1	90,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:28:19	R186	On 01/11/2018			Bond Future	1	8,400,000	0.00 Member	Sell
16:28:19	R186	On 01/11/2018			Bond Future	1	44,900,000	0.00 Member	Buy
16:28:19	R186	On 01/11/2018			Bond Future	1	6,800,000	0.00 Member	Buy
Total for R186 Bond Future						19	639,200,000	0.00	
12:58:01	R2030	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Buy
12:58:01	R2030	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Sell
14:50:01	R2030	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Sell
14:50:01	R2030	On 01/11/2018			Bond Future	1	400,000	0.00 Client	Buy
Total for R2030 Bond Future						4	1,600,000	0.00	
15:03:34	R2035	On 01/11/2018			Bond Future	1	34,000,000	0.00 Member	Sell
15:03:34	R2035	On 01/11/2018			Bond Future	1	34,000,000	0.00 Member	Buy
15:49:32	R2035	On 01/11/2018			Bond Future	1	34,000,000	0.00 Member	Buy
15:49:32	R2035	On 01/11/2018			Bond Future	1	34,000,000	0.00 Client	Sell
Total for R2035 Bond Future						4	136,000,000	0.00	
13:34:17	R209	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Sell
13:34:17	R209	On 01/11/2018			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R209 Bond Future						2	60,000,000	0.00	
15:09:55	R213	On 01/11/2018			Bond Future	1	31,900,000	0.00 Member	Sell
15:09:55	R213	On 01/11/2018			Bond Future	1	31,900,000	0.00 Member	Buy
15:49:40	R213	On 01/11/2018			Bond Future	1	31,900,000	0.00 Member	Buy
15:49:40	R213	On 01/11/2018			Bond Future	1	31,900,000	0.00 Client	Sell
Total for R213 Bond Future						4	127,600,000	0.00	
15:03:34	R214	On 01/11/2018			Bond Future	1	29,500,000	0.00 Member	Sell
15:03:34	R214	On 01/11/2018			Bond Future	1	29,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:49:24	R214	On 01/11/2018			Bond Future	1	29,500,000	0.00 Member	Buy
15:49:24	R214	On 01/11/2018			Bond Future	1	29,500,000	0.00 Client	Sell
Total for R214 Bond Future						4	118,000,000	0.00	
Grand Total for all Instruments						37	1,082,400,000	0.00	