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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:38:25	R186	On 01/11/2018		Bond Future	1	29,000,000	0.00 Member	Buy
8:38:25	R186	On 01/11/2018		Bond Future	1	45,700,000	0.00 Member	Sell
9:34:21	R186	On 01/11/2018		Bond Future	1	1,400,000	0.00 Member	Sell
9:34:21	R186	On 01/11/2018		Bond Future	1	1,400,000	0.00 Client	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	29,000,000	0.00 Member	Sell
9:34:21	R186	On 01/11/2018		Bond Future	1	2,100,000	0.00 Client	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	3,300,000	0.00 Client	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	6,300,000	0.00 Client	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	3,600,000	0.00 Member	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	1,400,000	0.00 Member	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	2,100,000	0.00 Member	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	3,600,000	0.00 Client	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	6,300,000	0.00 Member	Sell
9:34:21	R186	On 01/11/2018		Bond Future	1	6,300,000	0.00 Member	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	3,300,000	0.00 Member	Buy
9:34:21	R186	On 01/11/2018		Bond Future	1	3,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:34:21	R186	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Sell
9:34:21	R186	On 01/11/2018			Bond Future	1	29,000,000	0.00 Client	Buy
9:34:21	R186	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>19</b>	<b>182,800,000</b>	<b>0.00</b>	
8:38:25	R2030	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Buy
8:38:25	R2030	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Sell
9:32:47	R2030	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Sell
9:32:47	R2030	On 01/11/2018			Bond Future	1	2,800,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>11,200,000</b>	<b>0.00</b>	
16:12:52	R2044	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Buy
16:12:52	R2044	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Sell
16:17:22	R2044	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Sell
16:17:22	R2044	On 01/11/2018			Bond Future	1	4,200,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>16,800,000</b>	<b>0.00</b>	
15:14:14	R214	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
15:14:14	R214	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:11:45	R214	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Buy
17:11:45	R214	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>31</b>	<b>218,800,000</b>	<b>0.00</b>	