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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
15:47:32	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Member	Sell	
15:47:32	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Member	Buy	
15:55:20	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Client	Buy	
15:55:20	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Member	Sell	
16:11:43	R186	On 07/02/2019	8.50	Call	Bond Future	1	100,000	0.00 Client	Buy
16:11:43	R186	On 07/02/2019	8.50	Call	Bond Future	1	100,000	0.00 Client	Sell
16:16:10	R186	On 07/02/2019	8.50	Call	Bond Future	1	100,000	0.00 Client	Sell
16:16:10	R186	On 07/02/2019	8.50	Call	Bond Future	1	100,000	0.00 Client	Buy
16:26:12	R186	On 01/11/2018		Bond Future	1	46,400,000	0.00 Member	Sell	
16:26:12	R186	On 01/11/2018		Bond Future	1	46,400,000	0.00 Member	Buy	
16:28:54	R186	On 01/11/2018		Bond Future	1	46,400,000	0.00 Member	Buy	
16:28:54	R186	On 01/11/2018		Bond Future	1	46,400,000	0.00 Client	Sell	
<b>Total for R186 Bond Future</b>					<b>12</b>	<b>226,000,000</b>	<b>0.00</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:51:16	R2023	On 01/11/2018			Bond Future	1	3,700,000	0.00 Member	Buy
10:51:16	R2023	On 01/11/2018			Bond Future	1	3,700,000	0.00 Member	Sell
14:04:01	R2023	On 01/11/2018			Bond Future	1	3,700,000	0.00 Client	Buy
14:04:01	R2023	On 01/11/2018			Bond Future	1	3,700,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>14,800,000</b>	<b>0.00</b>	
16:09:15	R2030	On 01/11/2018			Bond Future	1	8,200,000	0.00 Member	Buy
16:09:15	R2030	On 01/11/2018			Bond Future	1	8,200,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>16,400,000</b>	<b>0.00</b>	
16:09:16	R2032	On 01/11/2018			Bond Future	1	16,400,000	0.00 Member	Buy
16:09:16	R2032	On 01/11/2018			Bond Future	1	16,400,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>32,800,000</b>	<b>0.00</b>	
17:59:07	R2044	On 01/11/2018			Bond Future	1	1,200,000	0.00 Client	Sell
17:59:07	R2044	On 01/11/2018			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>2,400,000</b>	<b>0.00</b>	
17:55:06	R207	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Buy
17:55:06	R207	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>0.00</b>	
10:51:16	R208	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Sell
10:51:16	R208	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Buy
14:03:52	R208	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Buy
14:03:52	R208	On 01/11/2018			Bond Future	1	6,000,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>24,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:07:46	R209	On 01/11/2018			Bond Future	1	30,000,000	0.00 Client	Sell
12:07:46	R209	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Sell
12:07:46	R209	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Buy
16:09:15	R209	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>120,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>32</b>	<b>438,400,000</b>	<b>0.00</b>	