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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:40	R186	On 01/11/2018		Bond Future	1	4,500,000	0.00 Member	Buy
10:06:40	R186	On 01/11/2018		Bond Future	1	8,600,000	0.00 Member	Sell
12:16:55	R186	On 01/11/2018		Bond Future	1	2,500,000	0.00 Member	Buy
12:16:55	R186	On 01/11/2018		Bond Future	1	1,600,000	0.00 Client	Buy
12:16:55	R186	On 01/11/2018		Bond Future	1	4,500,000	0.00 Client	Buy
12:16:55	R186	On 01/11/2018		Bond Future	1	1,600,000	0.00 Member	Buy
12:16:55	R186	On 01/11/2018		Bond Future	1	2,500,000	0.00 Client	Buy
12:16:55	R186	On 01/11/2018		Bond Future	1	2,500,000	0.00 Member	Sell
12:16:55	R186	On 01/11/2018		Bond Future	1	1,600,000	0.00 Member	Sell
12:16:55	R186	On 01/11/2018		Bond Future	1	4,500,000	0.00 Member	Sell
14:30:46	R186	On 01/11/2018		Bond Future	1	14,900,000	0.00 Member	Sell
14:30:46	R186	On 01/11/2018		Bond Future	1	20,400,000	0.00 Member	Buy
15:03:27	R186	On 01/11/2018		Bond Future	1	14,900,000	0.00 Member	Buy
15:03:27	R186	On 01/11/2018		Bond Future	1	5,500,000	0.00 Member	Buy
15:03:27	R186	On 01/11/2018		Bond Future	1	5,500,000	0.00 Member	Sell
15:03:27	R186	On 01/11/2018		Bond Future	1	14,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:03:27	R186	On 01/11/2018			Bond Future	1	5,500,000	0.00 Client	Sell
Total for R186 Bond Future						17	116,000,000	0.00	
10:06:40	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
10:06:40	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell
12:15:43	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
12:15:43	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell
Total for R2044 Bond Future						4	8,800,000	0.00	
9:02:34	R207	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
9:02:34	R207	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
9:22:54	R207	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Sell
9:22:54	R207	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Buy
13:19:20	R207	On 01/11/2018			Bond Future	1	100,000	0.00 Client	Sell
13:19:20	R207	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Buy
13:20:23	R207	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
13:20:23	R207	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Sell
Total for R207 Bond Future						8	4,000,000	0.00	
9:22:54	R208	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Buy
9:22:54	R208	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Sell
13:19:49	R208	On 01/11/2018			Bond Future	1	100,000	0.00 Client	Buy
13:19:49	R208	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Sell
16:43:09	R208	On 01/11/2018			Bond Future	1	51,600,000	0.00 Member	Buy
16:43:09	R208	On 01/11/2018			Bond Future	1	51,600,000	0.00 Member	Sell
16:51:00	R208	On 01/11/2018			Bond Future	1	51,600,000	0.00 Client	Sell
16:51:00	R208	On 01/11/2018			Bond Future	1	51,600,000	0.00 Member	Buy
Total for R208 Bond Future						8	206,800,000	0.00	
8:39:56	R209	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Buy
8:39:56	R209	On 01/11/2018			Bond Future	1	2,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						2	5,800,000	0.00	
16:43:09	R214	On 01/11/2018			Bond Future	1	9,400,000	0.00 Member	Buy
16:43:09	R214	On 01/11/2018			Bond Future	1	9,400,000	0.00 Member	Sell
16:51:15	R214	On 01/11/2018			Bond Future	1	9,400,000	0.00 Member	Buy
16:51:15	R214	On 01/11/2018			Bond Future	1	9,400,000	0.00 Client	Sell
Total for R214 Bond Future						4	37,600,000	0.00	
Grand Total for all Instruments						43	379,000,000	0.00	