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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:08:00	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Sell
10:08:00	R186	On 03/05/2018		Bond Future	1	5,000,000	0.00 Member	Buy
10:09:55	R186	On 03/05/2018		Bond Future	1	2,400,000	0.00 Client	Sell
10:09:55	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
10:09:55	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Client	Sell
10:09:55	R186	On 03/05/2018		Bond Future	1	1,600,000	0.00 Member	Sell
10:09:55	R186	On 03/05/2018		Bond Future	1	2,400,000	0.00 Member	Buy
10:09:55	R186	On 03/05/2018		Bond Future	1	2,400,000	0.00 Member	Sell
10:09:55	R186	On 03/05/2018		Bond Future	1	1,600,000	0.00 Client	Sell
10:09:55	R186	On 03/05/2018		Bond Future	1	1,600,000	0.00 Member	Buy
11:04:53	R186	On 03/05/2018		Bond Future	1	700,000	0.00 Member	Buy
11:04:53	R186	On 03/05/2018		Bond Future	1	700,000	0.00 Member	Sell
13:32:03	R186	On 03/05/2018		Bond Future	1	5,000,000	0.00 Member	Sell
13:32:03	R186	On 03/05/2018		Bond Future	1	5,000,000	0.00 Member	Buy
16:31:25	R186	On 03/05/2018		Bond Future	1	700,000	0.00 Member	Sell
16:31:25	R186	On 03/05/2018		Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:40:54	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
16:40:54	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
16:46:25	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
16:46:25	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Sell
Total for R186 Bond Future						20	36,400,000	0.00	
16:40:54	R2023	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Buy
16:40:54	R2023	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Sell
16:47:01	R2023	On 03/05/2018			Bond Future	1	3,100,000	0.00 Client	Sell
16:47:01	R2023	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Buy
Total for R2023 Bond Future						4	12,400,000	0.00	
12:18:54	R2030	On 03/05/2018			Bond Future	1	2,800,000	0.00 Client	Buy
12:18:54	R2030	On 03/05/2018			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R2030 Bond Future						2	5,600,000	0.00	
12:19:54	R2040	On 03/05/2018			Bond Future	1	2,700,000	0.00 Client	Buy
12:19:54	R2040	On 03/05/2018			Bond Future	1	2,700,000	0.00 Client	Sell
Total for R2040 Bond Future						2	5,400,000	0.00	
12:22:04	R2044	On 03/05/2018			Bond Future	1	4,800,000	0.00 Client	Sell
12:22:04	R2044	On 03/05/2018			Bond Future	1	4,800,000	0.00 Client	Buy
Total for R2044 Bond Future						2	9,600,000	0.00	
9:59:58	R207	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
9:59:58	R207	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
10:04:26	R207	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
10:04:26	R207	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Sell
16:40:54	R207	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:40:54	R207	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Sell
16:47:56	R207	On 03/05/2018			Bond Future	1	3,100,000	0.00 Client	Sell
16:47:56	R207	On 03/05/2018			Bond Future	1	3,100,000	0.00 Member	Buy
Total for R207 Bond Future						8	22,000,000	0.00	
11:33:02	R209	On 03/05/2018	10.00	Put	Bond Future	1	1,800,000	0.00 Client	Buy
11:33:02	R209	On 03/05/2018	10.00	Put	Bond Future	1	1,800,000	0.00 Client	Sell
16:40:54	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
16:40:54	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
16:45:33	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
16:45:33	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Sell
Total for R209 Bond Future						6	4,800,000	0.00	
Grand Total for all Instruments						44	96,200,000	0.00	