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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
11:50:04	R186	On 01/11/2018		Bond Future	1	111,000,000	0.00 Member	Buy	
11:50:04	R186	On 01/11/2018		Bond Future	1	134,000,000	0.00 Member	Sell	
13:08:30	R186	On 01/11/2018		Bond Future	1	23,000,000	0.00 Member	Buy	
13:08:30	R186	On 01/11/2018		Bond Future	1	23,000,000	0.00 Client	Buy	
13:08:30	R186	On 01/11/2018		Bond Future	1	23,000,000	0.00 Member	Sell	
13:08:31	R186	On 01/11/2018		Bond Future	1	111,000,000	0.00 Member	Sell	
13:08:31	R186	On 01/11/2018		Bond Future	1	111,000,000	0.00 Client	Buy	
16:17:25	R186	On 07/02/2019	8.30	Call	Bond Future	1	21,000,000	0.00 Member	Sell
16:17:25	R186	On 07/02/2019	8.30	Call	Bond Future	1	21,000,000	0.00 Member	Buy
16:34:53	R186	On 07/02/2019	8.30	Call	Bond Future	1	21,000,000	0.00 Client	Sell
16:34:53	R186	On 07/02/2019	8.30	Call	Bond Future	1	21,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>11</b>	<b>620,000,000</b>	<b>0.00</b>		
13:43:30	R2030	On 01/11/2018		Bond Future	1	135,000,000	0.00 Member	Sell	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:43:30	R2030	On 01/11/2018			Bond Future	1	112,000,000	0.00 Member	Buy
13:59:54	R2030	On 01/11/2018			Bond Future	1	23,000,000	0.00 Client	Buy
13:59:54	R2030	On 01/11/2018			Bond Future	1	23,000,000	0.00 Member	Sell
13:59:54	R2030	On 01/11/2018			Bond Future	1	23,000,000	0.00 Member	Buy
13:59:54	R2030	On 01/11/2018			Bond Future	1	112,000,000	0.00 Member	Sell
13:59:54	R2030	On 01/11/2018			Bond Future	1	112,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>540,000,000</b>	<b>0.00</b>	
14:17:31	R2032	On 01/11/2018			Bond Future	1	87,000,000	0.00 Member	Buy
14:17:31	R2032	On 01/11/2018			Bond Future	1	105,000,000	0.00 Member	Sell
15:33:50	R2032	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Buy
15:33:50	R2032	On 01/11/2018			Bond Future	1	87,000,000	0.00 Client	Buy
15:33:50	R2032	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Sell
15:33:50	R2032	On 01/11/2018			Bond Future	1	87,000,000	0.00 Member	Sell
15:33:50	R2032	On 01/11/2018			Bond Future	1	18,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>420,000,000</b>	<b>0.00</b>	
13:43:30	R2035	On 01/11/2018			Bond Future	1	75,000,000	0.00 Member	Sell
13:43:30	R2035	On 01/11/2018			Bond Future	1	62,000,000	0.00 Member	Buy
14:00:46	R2035	On 01/11/2018			Bond Future	1	13,000,000	0.00 Member	Sell
14:00:46	R2035	On 01/11/2018			Bond Future	1	62,000,000	0.00 Member	Sell
14:00:46	R2035	On 01/11/2018			Bond Future	1	13,000,000	0.00 Client	Buy
14:00:46	R2035	On 01/11/2018			Bond Future	1	62,000,000	0.00 Client	Buy
14:00:46	R2035	On 01/11/2018			Bond Future	1	13,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>300,000,000</b>	<b>0.00</b>	
10:28:08	R2040	On 01/11/2018			Bond Future	1	9,600,000	0.00 Member	Sell
10:28:08	R2040	On 01/11/2018			Bond Future	1	9,600,000	0.00 Client	Buy
11:30:13	R2040	On 01/11/2018			Bond Future	1	63,000,000	0.00 Member	Sell
11:30:45	R2040	On 01/11/2018			Bond Future	1	63,000,000	0.00 Member	Buy
14:17:31	R2040	On 01/11/2018			Bond Future	1	43,000,000	0.00 Member	Buy
14:17:31	R2040	On 01/11/2018			Bond Future	1	52,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:34:58	R2040	On 01/11/2018			Bond Future	1	9,000,000	0.00 Member	Buy
15:34:58	R2040	On 01/11/2018			Bond Future	1	9,000,000	0.00 Member	Sell
15:34:58	R2040	On 01/11/2018			Bond Future	1	9,000,000	0.00 Client	Buy
15:34:59	R2040	On 01/11/2018			Bond Future	1	43,000,000	0.00 Client	Buy
15:34:59	R2040	On 01/11/2018			Bond Future	1	43,000,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>11</b>	<b>353,200,000</b>	<b>0.00</b>	
16:00:16	R214	On 01/11/2018			Bond Future	1	304,000,000	0.00 Member	Buy
16:00:16	R214	On 01/11/2018			Bond Future	1	304,000,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>608,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>45</b>	<b>2,841,200,000</b>	<b>0.00</b>	