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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:38	R186	On 01/11/2018		Bond Future	1	231,000,000	0.00 Member	Buy
11:14:38	R186	On 01/11/2018		Bond Future	1	231,000,000	0.00 Member	Sell
13:52:55	R186	On 01/11/2018		Bond Future	1	5,400,000	0.00 Member	Sell
13:52:55	R186	On 01/11/2018		Bond Future	1	231,000,000	0.00 Member	Buy
13:59:55	R186	On 01/11/2018		Bond Future	1	12,700,000	0.00 Member	Sell
13:59:55	R186	On 01/11/2018		Bond Future	1	12,700,000	0.00 Client	Sell
13:59:55	R186	On 01/11/2018		Bond Future	1	204,400,000	0.00 Member	Sell
13:59:55	R186	On 01/11/2018		Bond Future	1	8,500,000	0.00 Client	Sell
13:59:55	R186	On 01/11/2018		Bond Future	1	12,700,000	0.00 Member	Buy
13:59:55	R186	On 01/11/2018		Bond Future	1	8,500,000	0.00 Member	Buy
13:59:55	R186	On 01/11/2018		Bond Future	1	5,400,000	0.00 Member	Buy
13:59:55	R186	On 01/11/2018		Bond Future	1	5,400,000	0.00 Client	Sell
13:59:55	R186	On 01/11/2018		Bond Future	1	204,400,000	0.00 Client	Sell
13:59:55	R186	On 01/11/2018		Bond Future	1	204,400,000	0.00 Member	Buy
13:59:55	R186	On 01/11/2018		Bond Future	1	8,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>15</b>	<b>1,386,000,000</b>	<b>0.00</b>	
11:14:38	R2037	On 01/11/2018			Bond Future	1	231,000,000	0.00 Member	Sell
11:14:38	R2037	On 01/11/2018			Bond Future	1	231,000,000	0.00 Member	Buy
13:56:14	R2037	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Buy
13:56:14	R2037	On 01/11/2018			Bond Future	1	231,000,000	0.00 Member	Sell
14:00:38	R2037	On 01/11/2018			Bond Future	1	12,700,000	0.00 Client	Buy
14:00:38	R2037	On 01/11/2018			Bond Future	1	12,700,000	0.00 Member	Sell
14:00:38	R2037	On 01/11/2018			Bond Future	1	12,700,000	0.00 Member	Buy
14:00:39	R2037	On 01/11/2018			Bond Future	1	204,400,000	0.00 Member	Buy
14:00:39	R2037	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Sell
14:00:39	R2037	On 01/11/2018			Bond Future	1	204,400,000	0.00 Client	Buy
14:00:39	R2037	On 01/11/2018			Bond Future	1	204,400,000	0.00 Member	Sell
14:00:39	R2037	On 01/11/2018			Bond Future	1	5,400,000	0.00 Client	Buy
14:00:39	R2037	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Sell
14:00:39	R2037	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Buy
14:00:39	R2037	On 01/11/2018			Bond Future	1	8,500,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>15</b>	<b>1,386,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>30</b>	<b>2,772,000,000</b>	<b>0.00</b>	