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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:24	R186	On 02/08/2018		Bond Future	1	70,600,000	0.00 Member	Buy
10:56:24	R186	On 02/08/2018		Bond Future	1	70,600,000	0.00 Member	Sell
14:18:33	R186	On 02/08/2018		Bond Future	1	700,000	0.00 Member	Sell
14:18:33	R186	On 02/08/2018		Bond Future	1	700,000	0.00 Member	Buy
16:16:35	R186	On 02/08/2018		Bond Future	1	70,600,000	0.00 Member	Sell
16:16:35	R186	On 02/08/2018		Bond Future	1	70,600,000	0.00 Client	Buy
16:23:53	R186	On 02/08/2018		Bond Future	1	600,000	0.00 Member	Sell
16:23:53	R186	On 02/08/2018		Bond Future	1	600,000	0.00 Member	Buy
16:25:13	R186	On 02/08/2018		Bond Future	1	600,000	0.00 Member	Buy
16:25:13	R186	On 02/08/2018		Bond Future	1	600,000	0.00 Client	Sell
16:28:54	R186	On 02/08/2018		Bond Future	1	5,400,000	0.00 Member	Sell
16:28:54	R186	On 02/08/2018		Bond Future	1	5,400,000	0.00 Member	Buy
16:30:36	R186	On 02/08/2018		Bond Future	1	5,400,000	0.00 Member	Buy
16:30:36	R186	On 02/08/2018		Bond Future	1	5,400,000	0.00 Client	Sell
17:01:39	R186	On 02/08/2018		Bond Future	1	700,000	0.00 Client	Buy
17:01:39	R186	On 02/08/2018		Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						16	309,200,000	0.00	
10:53:08	R2032	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Buy
10:53:08	R2032	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Sell
17:19:11	R2032	On 02/08/2018			Bond Future	1	10,600,000	0.00 Client	Buy
17:19:11	R2032	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Sell
Total for R2032 Bond Future						4	42,400,000	0.00	
10:56:24	R2037	On 02/08/2018			Bond Future	1	21,000,000	0.00 Member	Buy
10:56:24	R2037	On 02/08/2018			Bond Future	1	33,000,000	0.00 Member	Sell
16:17:28	R2037	On 02/08/2018			Bond Future	1	21,000,000	0.00 Client	Buy
16:17:28	R2037	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:17:28	R2037	On 02/08/2018			Bond Future	1	11,000,000	0.00 Member	Sell
16:17:28	R2037	On 02/08/2018			Bond Future	1	21,000,000	0.00 Member	Sell
16:17:28	R2037	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:17:28	R2037	On 02/08/2018			Bond Future	1	11,000,000	0.00 Client	Buy
16:17:28	R2037	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:17:28	R2037	On 02/08/2018			Bond Future	1	11,000,000	0.00 Member	Buy
Total for R2037 Bond Future						10	132,000,000	0.00	
15:56:44	R2044	On 02/08/2018			Bond Future	1	40,000,000	0.00 Member	Buy
15:56:44	R2044	On 02/08/2018			Bond Future	1	40,000,000	0.00 Member	Sell
16:06:50	R2044	On 02/08/2018			Bond Future	1	40,000,000	0.00 Member	Buy
16:06:50	R2044	On 02/08/2018			Bond Future	1	40,000,000	0.00 Client	Sell
Total for R2044 Bond Future						4	160,000,000	0.00	
15:56:44	R2048	On 02/08/2018			Bond Future	1	530,000,000	0.00 Member	Buy
15:56:44	R2048	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Sell
16:07:27	R2048	On 02/08/2018			Bond Future	1	500,000,000	0.00 Member	Sell
16:07:27	R2048	On 02/08/2018			Bond Future	1	500,000,000	0.00 Client	Sell
16:07:27	R2048	On 02/08/2018			Bond Future	1	500,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:07:28	R2048	On 02/08/2018			Bond Future	1	30,000,000	0.00 Member	Buy
16:07:28	R2048	On 02/08/2018			Bond Future	1	30,000,000	0.00 Client	Sell
16:10:04	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
16:10:04	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell
Total for R2048 Bond Future						9	2,120,200,000	0.00	
10:30:51	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Buy
10:30:51	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Sell
17:20:10	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Sell
17:20:10	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Client	Buy
Total for R208 Bond Future						4	29,600,000	0.00	
9:15:40	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
9:15:40	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
13:35:55	R209	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Buy
13:35:55	R209	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Buy
13:35:55	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
13:35:55	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
13:49:00	R209	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
13:49:00	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
13:49:00	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
13:49:00	R209	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
13:49:00	R209	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Sell
13:49:50	R209	On 02/08/2018			Bond Future	1	3,300,000	0.00 Member	Buy
13:49:50	R209	On 02/08/2018			Bond Future	1	3,300,000	0.00 Member	Sell
13:49:50	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
13:49:50	R209	On 02/08/2018			Bond Future	1	3,300,000	0.00 Client	Sell
13:49:50	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
16:36:24	R209	On 02/08/2018			Bond Future	1	50,000,000	0.00 Member	Sell
16:36:24	R209	On 02/08/2018			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R209 Bond Future						18	132,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					65	2,925,400,000		0.00
