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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:05:42	I2033	On 02/08/2018		Bond Future	1	33,000,000	0.00 Member	Sell
14:05:42	I2033	On 02/08/2018		Bond Future	1	33,000,000	0.00 Member	Buy
14:05:42	I2033	On 02/08/2018		Bond Future	1	33,000,000	0.00 Member	Sell
14:05:42	I2033	On 02/08/2018		Bond Future	1	33,000,000	0.00 Member	Buy
14:08:32	I2033	On 02/08/2018		Bond Future	1	33,000,000	0.00 Member	Buy
14:08:32	I2033	On 02/08/2018		Bond Future	1	33,000,000	0.00 Client	Sell
14:09:09	I2033	On 02/08/2018		Bond Future	1	33,000,000	0.00 Client	Buy
14:09:09	I2033	On 02/08/2018		Bond Future	1	33,000,000	0.00 Member	Sell
<b>Total for I2033 Bond Future</b>					<b>8</b>	<b>264,000,000</b>	<b>0.00</b>	
12:59:59	R186	On 02/08/2018		Bond Future	1	12,900,000	0.00 Member	Sell
12:59:59	R186	On 02/08/2018		Bond Future	1	12,900,000	0.00 Member	Buy
14:45:12	R186	On 02/08/2018		Bond Future	1	12,900,000	0.00 Client	Sell
14:45:12	R186	On 02/08/2018		Bond Future	1	12,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:56:21	R186	On 02/08/2018			Bond Future	1	8,800,000	0.00 Member	Sell
14:56:21	R186	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Buy
15:01:36	R186	On 02/08/2018			Bond Future	1	4,500,000	0.00 Member	Sell
15:01:36	R186	On 02/08/2018			Bond Future	1	4,500,000	0.00 Member	Buy
15:01:36	R186	On 02/08/2018			Bond Future	1	4,300,000	0.00 Client	Buy
15:01:36	R186	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Sell
15:01:36	R186	On 02/08/2018			Bond Future	1	4,500,000	0.00 Client	Buy
16:33:13	R186	On 02/08/2018			Bond Future	1	15,100,000	0.00 Member	Sell
16:33:13	R186	On 02/08/2018			Bond Future	1	15,100,000	0.00 Member	Buy
16:39:43	R186	On 02/08/2018			Bond Future	1	15,100,000	0.00 Client	Sell
16:39:43	R186	On 02/08/2018			Bond Future	1	15,100,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>15</b>	<b>147,200,000</b>	<b>0.00</b>	
16:33:13	R2023	On 02/08/2018			Bond Future	1	9,800,000	0.00 Member	Buy
16:33:13	R2023	On 02/08/2018			Bond Future	1	9,800,000	0.00 Member	Sell
16:38:09	R2023	On 02/08/2018			Bond Future	1	9,800,000	0.00 Client	Buy
16:38:09	R2023	On 02/08/2018			Bond Future	1	9,800,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>39,200,000</b>	<b>0.00</b>	
16:33:13	R2032	On 02/08/2018			Bond Future	1	12,400,000	0.00 Member	Sell
16:33:13	R2032	On 02/08/2018			Bond Future	1	12,400,000	0.00 Member	Buy
16:39:00	R2032	On 02/08/2018			Bond Future	1	12,400,000	0.00 Member	Buy
16:39:00	R2032	On 02/08/2018			Bond Future	1	12,400,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>49,600,000</b>	<b>0.00</b>	
17:03:10	R2037	On 02/08/2018			Bond Future	1	40,900,000	0.00 Member	Buy
17:03:10	R2037	On 02/08/2018			Bond Future	1	69,100,000	0.00 Member	Sell
17:07:46	R2037	On 02/08/2018			Bond Future	1	40,900,000	0.00 Member	Sell
17:07:46	R2037	On 02/08/2018			Bond Future	1	28,200,000	0.00 Member	Buy
17:07:46	R2037	On 02/08/2018			Bond Future	1	40,900,000	0.00 Client	Buy
17:07:46	R2037	On 02/08/2018			Bond Future	1	28,200,000	0.00 Member	Sell
17:07:46	R2037	On 02/08/2018			Bond Future	1	28,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>7</b>	<b>276,400,000</b>	<b>0.00</b>	
9:21:45	R204	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Buy
9:21:45	R204	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Sell
15:41:33	R204	On 02/08/2018			Bond Future	1	10,200,000	0.00 Client	Sell
15:41:33	R204	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>40,800,000</b>	<b>0.00</b>	
12:34:41	R2048	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Sell
12:34:41	R2048	On 02/08/2018			Bond Future	1	100,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>200,000,000</b>	<b>0.00</b>	
12:59:59	R208	On 02/08/2018			Bond Future	1	8,800,000	0.00 Member	Sell
12:59:59	R208	On 02/08/2018			Bond Future	1	8,800,000	0.00 Member	Buy
14:36:01	R208	On 02/08/2018			Bond Future	1	8,800,000	0.00 Client	Sell
14:36:01	R208	On 02/08/2018			Bond Future	1	8,800,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>35,200,000</b>	<b>0.00</b>	
14:56:21	R213	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
14:56:21	R213	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
15:02:03	R213	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
15:02:03	R213	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>6,400,000</b>	<b>0.00</b>	
10:49:33	R214	On 02/08/2018			Bond Future	1	8,100,000	0.00 Member	Sell
10:49:33	R214	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Buy
11:26:11	R214	On 02/08/2018			Bond Future	1	12,700,000	0.00 Member	Sell
11:26:11	R214	On 02/08/2018			Bond Future	1	2,900,000	0.00 Member	Buy
15:40:00	R214	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:40:00	R214	On 02/08/2018		Bond Future	1	6,000,000	0.00 Member	Buy
15:40:00	R214	On 02/08/2018		Bond Future	1	6,000,000	0.00 Client	Buy
15:40:00	R214	On 02/08/2018		Bond Future	1	2,100,000	0.00 Client	Buy
15:40:00	R214	On 02/08/2018		Bond Future	1	6,000,000	0.00 Member	Sell
15:40:52	R214	On 02/08/2018		Bond Future	1	9,800,000	0.00 Member	Sell
15:40:52	R214	On 02/08/2018		Bond Future	1	2,900,000	0.00 Member	Sell
15:40:52	R214	On 02/08/2018		Bond Future	1	2,900,000	0.00 Client	Buy
15:40:52	R214	On 02/08/2018		Bond Future	1	9,800,000	0.00 Member	Buy
15:40:52	R214	On 02/08/2018		Bond Future	1	9,800,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>					<b>14</b>	<b>83,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>66</b>	<b>1,142,000,000</b>	<b>0.00</b>	