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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:59:36	R2023	On 01/11/2018		Bond Future	1	2,500,000	0.00 Client	Sell
12:59:36	R2023	On 01/11/2018		Bond Future	1	2,500,000	0.00 Member	Buy
Total for R2023 Bond Future					2	5,000,000	0.00	
10:29:21	R2048	On 01/11/2018		Bond Future	1	1,200,000,000	0.00 Member	Buy
10:29:21	R2048	On 01/11/2018		Bond Future	1	1,200,000,000	0.00 Member	Sell
13:29:50	R2048	On 01/11/2018		Bond Future	1	1,200,000,000	0.00 Member	Buy
13:29:50	R2048	On 01/11/2018		Bond Future	1	1,200,000,000	0.00 Member	Sell
Total for R2048 Bond Future					4	4,800,000,000	0.00	
12:59:36	R208	On 01/11/2018		Bond Future	1	2,100,000	0.00 Client	Sell
12:59:36	R208	On 01/11/2018		Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
Total for R208 Bond Future							2	4,200,000	0.00		
10:29:21	R209	On 01/11/2018			Bond Future	1	1,500,000,000	0.00	Member	Sell	
10:29:21	R209	On 01/11/2018			Bond Future	1	1,500,000,000	0.00	Member	Buy	
10:55:12	R209	On 01/11/2018			Bond Future	1	1,000,000	0.00	Member	Buy	
10:55:12	R209	On 01/11/2018			Bond Future	1	1,000,000	0.00	Member	Sell	
16:15:33	R209	On 01/11/2018			Bond Future	1	1,000,000	0.00	Member	Sell	
16:15:33	R209	On 01/11/2018			Bond Future	1	1,000,000	0.00	Client	Buy	
Total for R209 Bond Future							6	3,004,000,000	0.00		
Grand Total for all Instruments							14	7,813,200,000	0.00		