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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:12:43	R186	On 01/11/2018		Bond Future	1	1,100,000	0.00 Member	Buy
13:12:43	R186	On 01/11/2018		Bond Future	1	12,100,000	0.00 Member	Sell
14:55:21	R186	On 01/11/2018		Bond Future	1	3,700,000	0.00 Client	Buy
14:55:21	R186	On 01/11/2018		Bond Future	1	1,100,000	0.00 Client	Buy
14:55:21	R186	On 01/11/2018		Bond Future	1	7,300,000	0.00 Member	Sell
14:55:21	R186	On 01/11/2018		Bond Future	1	7,300,000	0.00 Client	Buy
14:55:21	R186	On 01/11/2018		Bond Future	1	3,700,000	0.00 Member	Sell
14:55:21	R186	On 01/11/2018		Bond Future	1	7,300,000	0.00 Member	Buy
14:55:21	R186	On 01/11/2018		Bond Future	1	3,700,000	0.00 Member	Buy
14:55:21	R186	On 01/11/2018		Bond Future	1	1,100,000	0.00 Member	Sell
16:42:53	R186	On 01/11/2018		Bond Future	1	3,000,000	0.00 Client	Buy
16:42:53	R186	On 01/11/2018		Bond Future	1	3,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>12</b>	<b>54,400,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:39:00	R2023	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
12:39:00	R2023	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell
16:13:32	R2023	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell
16:13:32	R2023	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>8,800,000</b>	<b>0.00</b>	
16:38:33	R2035	On 01/11/2018			Bond Future	1	4,300,000	0.00 Member	Sell
16:38:33	R2035	On 01/11/2018			Bond Future	1	6,700,000	0.00 Member	Buy
16:47:52	R2035	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Sell
16:47:52	R2035	On 01/11/2018			Bond Future	1	4,300,000	0.00 Client	Sell
16:47:52	R2035	On 01/11/2018			Bond Future	1	4,300,000	0.00 Member	Buy
16:47:52	R2035	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Buy
16:47:52	R2035	On 01/11/2018			Bond Future	1	2,400,000	0.00 Client	Sell
17:34:03	R2035	On 01/11/2018			Bond Future	1	166,800,000	0.00 Member	Sell
17:34:03	R2035	On 01/11/2018			Bond Future	1	79,900,000	0.00 Member	Buy
17:43:15	R2035	On 01/11/2018			Bond Future	1	34,300,000	0.00 Member	Buy
17:43:15	R2035	On 01/11/2018			Bond Future	1	16,800,000	0.00 Member	Buy
17:43:15	R2035	On 01/11/2018			Bond Future	1	35,800,000	0.00 Member	Sell
17:43:15	R2035	On 01/11/2018			Bond Future	1	34,300,000	0.00 Member	Sell
17:43:15	R2035	On 01/11/2018			Bond Future	1	35,800,000	0.00 Member	Buy
17:43:15	R2035	On 01/11/2018			Bond Future	1	35,800,000	0.00 Client	Buy
17:43:15	R2035	On 01/11/2018			Bond Future	1	16,800,000	0.00 Client	Buy
17:43:15	R2035	On 01/11/2018			Bond Future	1	16,800,000	0.00 Member	Sell
17:43:15	R2035	On 01/11/2018			Bond Future	1	79,900,000	0.00 Member	Sell
17:43:15	R2035	On 01/11/2018			Bond Future	1	79,900,000	0.00 Client	Buy
17:43:15	R2035	On 01/11/2018			Bond Future	1	34,300,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>20</b>	<b>694,000,000</b>	<b>0.00</b>	
12:39:00	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
12:39:00	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
16:12:19	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
16:12:19	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
16:38:33	R2044	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:38:33	R2044	On 01/11/2018			Bond Future	1	3,100,000	0.00 Member	Buy
16:47:04	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Buy
16:47:04	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Sell
16:47:04	R2044	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Sell
16:47:04	R2044	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:47:04	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>11</b>	<b>14,400,000</b>	<b>0.00</b>	
11:57:28	R207	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Sell
11:57:28	R207	On 01/11/2018			Bond Future	1	1,500,000	0.00 Member	Buy
13:12:43	R207	On 01/11/2018			Bond Future	1	6,500,000	0.00 Member	Buy
13:12:43	R207	On 01/11/2018			Bond Future	1	6,500,000	0.00 Member	Sell
14:54:15	R207	On 01/11/2018			Bond Future	1	6,500,000	0.00 Member	Sell
14:54:15	R207	On 01/11/2018			Bond Future	1	6,500,000	0.00 Client	Buy
16:49:15	R207	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
16:49:15	R207	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
16:49:15	R207	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:49:15	R207	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
16:49:15	R207	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>11</b>	<b>32,000,000</b>	<b>0.00</b>	
12:39:00	R208	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Sell
12:39:00	R208	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Buy
16:13:00	R208	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Buy
16:13:00	R208	On 01/11/2018			Bond Future	1	1,900,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>7,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>62</b>	<b>811,200,000</b>	<b>0.00</b>	