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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:32:11	R186	On 01/11/2018		Bond Future	1	1,000,000	0.00 Member	Buy
16:32:11	R186	On 01/11/2018		Bond Future	1	1,000,000	0.00 Member	Sell
16:41:39	R186	On 01/11/2018		Bond Future	1	1,000,000	0.00 Member	Buy
16:41:39	R186	On 01/11/2018		Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future					4	4,000,000	0.00	
16:32:11	R2032	On 01/11/2018		Bond Future	1	700,000	0.00 Member	Buy
16:32:11	R2032	On 01/11/2018		Bond Future	1	700,000	0.00 Member	Sell
16:40:32	R2032	On 01/11/2018		Bond Future	1	700,000	0.00 Member	Buy
16:40:32	R2032	On 01/11/2018		Bond Future	1	700,000	0.00 Client	Sell
Total for R2032 Bond Future					4	2,800,000	0.00	
16:32:11	R2035	On 01/11/2018		Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:32:11	R2035	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Sell
16:40:59	R2035	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Buy
16:40:59	R2035	On 01/11/2018			Bond Future	1	400,000	0.00 Client	Sell
Total for R2035 Bond Future						4	1,600,000	0.00	
9:32:41	R2037	On 01/11/2018			Bond Future	1	6,700,000	0.00 Member	Sell
9:32:41	R2037	On 01/11/2018			Bond Future	1	6,700,000	0.00 Member	Buy
9:59:59	R2037	On 01/11/2018			Bond Future	1	6,700,000	0.00 Member	Buy
9:59:59	R2037	On 01/11/2018			Bond Future	1	6,700,000	0.00 Client	Sell
Total for R2037 Bond Future						4	26,800,000	0.00	
15:29:34	R209	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Sell
15:29:34	R209	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Buy
15:33:44	R209	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Buy
15:33:44	R209	On 01/11/2018			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R209 Bond Future						4	7,600,000	0.00	
Grand Total for all Instruments						20	42,800,000	0.00	