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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/10/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:33:27	R186	On 01/11/2018		Bond Future	1	150,000,000	0.00 Member	Sell
14:33:27	R186	On 01/11/2018		Bond Future	1	150,000,000	0.00 Member	Buy
14:56:57	R186	On 01/11/2018		Bond Future	1	5,000,000	0.00 Member	Buy
14:56:57	R186	On 01/11/2018		Bond Future	1	150,000,000	0.00 Member	Sell
15:30:06	R186	On 01/11/2018		Bond Future	1	150,000,000	0.00 Member	Sell
15:30:06	R186	On 01/11/2018		Bond Future	1	150,000,000	0.00 Member	Buy
15:58:08	R186	On 01/11/2018		Bond Future	1	145,000,000	0.00 Member	Sell
15:58:08	R186	On 01/11/2018		Bond Future	1	5,000,000	0.00 Member	Sell
15:58:08	R186	On 01/11/2018		Bond Future	1	145,000,000	0.00 Client	Buy
15:58:08	R186	On 01/11/2018		Bond Future	1	145,000,000	0.00 Member	Buy
15:58:08	R186	On 01/11/2018		Bond Future	1	5,000,000	0.00 Client	Buy
16:26:33	R186	On 01/11/2018		Bond Future	1	800,000	0.00 Member	Buy
16:26:33	R186	On 01/11/2018		Bond Future	1	800,000	0.00 Member	Sell
16:32:34	R186	On 01/11/2018		Bond Future	1	800,000	0.00 Member	Sell
16:32:34	R186	On 01/11/2018		Bond Future	1	800,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R186 Bond Future				15	1,203,200,000		0.00
	Grand Total for all Instruments				15	1,203,200,000		0.00