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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:33:35	R186	On 02/08/2018		Bond Future	1	3,400,000	0.00 Member	Sell
9:33:35	R186	On 02/08/2018		Bond Future	1	3,400,000	0.00 Member	Buy
9:58:02	R186	On 02/08/2018		Bond Future	1	3,400,000	0.00 Client	Buy
9:58:02	R186	On 02/08/2018		Bond Future	1	3,400,000	0.00 Member	Sell
11:59:22	R186	On 02/08/2018		Bond Future	1	175,000,000	0.00 Member	Sell
11:59:22	R186	On 02/08/2018		Bond Future	1	175,000,000	0.00 Member	Buy
12:03:38	R186	On 02/08/2018		Bond Future	1	28,000,000	0.00 Member	Sell
12:03:38	R186	On 02/08/2018		Bond Future	1	175,000,000	0.00 Member	Buy
14:17:58	R186	On 02/08/2018		Bond Future	1	3,800,000	0.00 Member	Buy
14:17:58	R186	On 02/08/2018		Bond Future	1	3,800,000	0.00 Member	Sell
16:46:08	R186	On 02/08/2018		Bond Future	1	3,800,000	0.00 Client	Buy
16:46:08	R186	On 02/08/2018		Bond Future	1	3,800,000	0.00 Member	Sell
16:52:07	R186	On 02/08/2018		Bond Future	1	147,000,000	0.00 Member	Sell
16:52:07	R186	On 02/08/2018		Bond Future	1	147,000,000	0.00 Client	Sell
16:52:07	R186	On 02/08/2018		Bond Future	1	147,000,000	0.00 Member	Buy
16:52:08	R186	On 02/08/2018		Bond Future	1	28,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:52:08	R186	On 02/08/2018			Bond Future	1	28,000,000	0.00 Client	Sell
Total for R186 Bond Future						17	1,078,800,000	0.00	
14:09:57	R2030	On 02/08/2018			Bond Future	1	40,300,000	0.00 Member	Sell
14:11:05	R2030	On 02/08/2018			Bond Future	1	14,100,000	0.00 Member	Buy
15:03:59	R2030	On 02/08/2018			Bond Future	1	26,200,000	0.00 Client	Buy
15:03:59	R2030	On 02/08/2018			Bond Future	1	26,200,000	0.00 Member	Buy
15:03:59	R2030	On 02/08/2018			Bond Future	1	14,100,000	0.00 Client	Buy
15:03:59	R2030	On 02/08/2018			Bond Future	1	26,200,000	0.00 Member	Sell
15:03:59	R2030	On 02/08/2018			Bond Future	1	14,100,000	0.00 Member	Sell
Total for R2030 Bond Future						7	161,200,000	0.00	
16:50:01	R2040	On 02/08/2018			Bond Future	1	237,000,000	0.00 Member	Sell
16:50:01	R2040	On 02/08/2018			Bond Future	1	237,000,000	0.00 Member	Buy
17:01:05	R2040	On 02/08/2018			Bond Future	1	237,000,000	0.00 Member	Buy
17:01:05	R2040	On 02/08/2018			Bond Future	1	200,000,000	0.00 Member	Sell
17:11:53	R2040	On 02/08/2018			Bond Future	1	37,000,000	0.00 Member	Sell
17:11:53	R2040	On 02/08/2018			Bond Future	1	37,000,000	0.00 Client	Sell
17:11:53	R2040	On 02/08/2018			Bond Future	1	37,000,000	0.00 Member	Buy
17:11:53	R2040	On 02/08/2018			Bond Future	1	200,000,000	0.00 Client	Sell
17:11:53	R2040	On 02/08/2018			Bond Future	1	200,000,000	0.00 Member	Buy
Total for R2040 Bond Future						9	1,422,000,000	0.00	
8:27:07	R2044	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Buy
8:27:07	R2044	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
10:00:30	R2044	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Buy
10:00:30	R2044	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
Total for R2044 Bond Future						4	7,600,000	0.00	
11:54:38	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
11:54:38	R2048	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future					2	200,000	0.00	
9:33:35	R207	On 02/08/2018		Bond Future	1	300,000	0.00 Member	Buy
9:33:35	R207	On 02/08/2018		Bond Future	1	300,000	0.00 Member	Sell
9:57:15	R207	On 02/08/2018		Bond Future	1	300,000	0.00 Client	Sell
9:57:15	R207	On 02/08/2018		Bond Future	1	300,000	0.00 Member	Buy
Total for R207 Bond Future					4	1,200,000	0.00	
15:43:40	R209	On 02/08/2018		Bond Future	1	20,000,000	0.00 Member	Buy
15:43:40	R209	On 02/08/2018		Bond Future	1	1,400,000	0.00 Member	Sell
15:54:52	R209	On 02/08/2018		Bond Future	1	18,600,000	0.00 Member	Buy
15:54:52	R209	On 02/08/2018		Bond Future	1	18,600,000	0.00 Member	Sell
15:54:52	R209	On 02/08/2018		Bond Future	1	1,400,000	0.00 Client	Sell
15:54:52	R209	On 02/08/2018		Bond Future	1	1,400,000	0.00 Member	Buy
15:54:52	R209	On 02/08/2018		Bond Future	1	18,600,000	0.00 Client	Sell
17:13:25	R209	On 02/08/2018		Bond Future	1	35,800,000	0.00 Member	Buy
17:13:25	R209	On 02/08/2018		Bond Future	1	33,000,000	0.00 Member	Sell
17:18:53	R209	On 02/08/2018		Bond Future	1	2,800,000	0.00 Member	Sell
17:18:53	R209	On 02/08/2018		Bond Future	1	33,000,000	0.00 Client	Sell
17:18:53	R209	On 02/08/2018		Bond Future	1	2,800,000	0.00 Member	Buy
17:18:53	R209	On 02/08/2018		Bond Future	1	2,800,000	0.00 Client	Sell
17:18:53	R209	On 02/08/2018		Bond Future	1	33,000,000	0.00 Member	Buy
Total for R209 Bond Future					14	223,200,000	0.00	
Grand Total for all Instruments					57	2,894,200,000	0.00	