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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:12:24	R186	On 01/11/2018		Bond Future	1	3,000,000	0.00 Member	Buy
10:12:24	R186	On 01/11/2018		Bond Future	1	3,000,000	0.00 Member	Sell
11:17:01	R186	On 01/11/2018		Bond Future	1	3,000,000	0.00 Member	Sell
11:17:01	R186	On 01/11/2018		Bond Future	1	3,000,000	0.00 Member	Buy
13:32:24	R186	On 01/11/2018		Bond Future	1	3,000,000	0.00 Member	Buy
13:32:24	R186	On 01/11/2018		Bond Future	1	3,000,000	0.00 Client	Sell
Total for R186 Bond Future					6	18,000,000	0.00	
13:37:38	R2035	On 01/11/2018		Bond Future	1	2,200,000	0.00 Member	Buy
13:37:38	R2035	On 01/11/2018		Bond Future	1	2,200,000	0.00 Member	Sell
15:50:12	R2035	On 01/11/2018		Bond Future	1	2,200,000	0.00 Member	Sell
15:50:12	R2035	On 01/11/2018		Bond Future	1	2,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						4	8,800,000	0.00	
16:34:53	R209	On 01/11/2018			Bond Future	1	35,200,000	0.00 Member	Sell
16:34:53	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Buy
17:04:40	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Sell
17:04:40	R209	On 01/11/2018			Bond Future	1	32,700,000	0.00 Client	Buy
17:04:40	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Client	Buy
17:04:40	R209	On 01/11/2018			Bond Future	1	32,700,000	0.00 Member	Sell
17:04:40	R209	On 01/11/2018			Bond Future	1	32,700,000	0.00 Member	Buy
Total for R209 Bond Future						7	140,800,000	0.00	
Grand Total for all Instruments						17	167,600,000	0.00	