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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:23:24	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Client	Sell
9:23:24	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Member	Buy
10:54:15	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Member	Buy
10:54:15	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Member	Sell
11:54:12	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Member	Buy
11:54:12	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Client	Sell
12:19:45	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Member	Sell
12:19:45	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Member	Buy
Total for R186 Bond Future					8	6,800,000	0.00	
12:12:44	R2023	On 02/02/2017		Bond Future	1	2,000,000	0.00 Client	Sell
12:12:44	R2023	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						2	4,000,000	0.00	
10:54:15	R2030	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Buy
10:54:15	R2030	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Sell
11:55:02	R2030	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Buy
11:55:02	R2030	On 02/02/2017			Bond Future	1	11,000,000	0.00 Client	Sell
12:19:56	R2030	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Sell
12:19:57	R2030	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Buy
17:13:55	R2030	On 02/02/2017			Bond Future	1	489,700,000	0.00 Member	Buy
17:13:55	R2030	On 02/02/2017			Bond Future	1	489,700,000	0.00 Member	Sell
17:36:33	R2030	On 02/02/2017			Bond Future	1	489,700,000	0.00 Member	Buy
17:36:33	R2030	On 02/02/2017			Bond Future	1	489,700,000	0.00 Client	Sell
Total for R2030 Bond Future						10	2,024,800,000	0.00	
15:56:17	R2035	On 02/02/2017			Bond Future	1	60,000,000	0.00 Client	Sell
15:56:17	R2035	On 02/02/2017			Bond Future	1	60,000,000	0.00 Member	Buy
Total for R2035 Bond Future						2	120,000,000	0.00	
9:42:59	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Buy
9:45:49	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Sell
9:47:19	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Sell
9:47:19	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Buy
10:06:43	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Buy
10:06:43	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Sell
Total for R2048 Bond Future						6	3,522,000,000	0.00	
16:46:23	R209	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Buy
16:46:23	R209	On 02/02/2017			Bond Future	1	2,200,000	0.00 Client	Sell
16:46:26	R209	On 04/05/2017	9.63	Put	Bond Future	1	113,000,000	0.00 Member	Buy
16:46:26	R209	On 04/05/2017	9.63	Put	Bond Future	1	113,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				4	230,400,000		0.00
	Grand Total for all Instruments				32	5,908,000,000		0.00