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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:04:27	R186	On 01/02/2018		Bond Future	1	900,000	0.00 Member	Sell
9:04:27	R186	On 01/02/2018		Bond Future	1	900,000	0.00 Member	Buy
12:26:51	R186	On 01/02/2018		Bond Future	1	60,000,000	0.00 Member	Buy
12:26:51	R186	On 01/02/2018		Bond Future	1	60,000,000	0.00 Client	Sell
13:55:36	R186	On 01/02/2018		Bond Future	1	900,000	0.00 Member	Sell
13:55:36	R186	On 01/02/2018		Bond Future	1	900,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>123,600,000</b>	<b>0.00</b>	
12:38:31	R2023	On 01/02/2018		Bond Future	1	10,000,000	0.00 Member	Buy
12:38:31	R2023	On 01/02/2018		Bond Future	1	43,400,000	0.00 Member	Sell
14:16:46	R2023	On 01/02/2018		Bond Future	1	34,500,000	0.00 Member	Sell
14:16:46	R2023	On 01/02/2018		Bond Future	1	54,000,000	0.00 Member	Buy
16:47:52	R2023	On 01/02/2018		Bond Future	1	19,500,000	0.00 Member	Sell
16:47:52	R2023	On 01/02/2018		Bond Future	1	34,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:52	R2023	On 01/02/2018			Bond Future	1	34,500,000	0.00 Client	Sell
16:47:52	R2023	On 01/02/2018			Bond Future	1	19,500,000	0.00 Member	Buy
16:47:52	R2023	On 01/02/2018			Bond Future	1	19,500,000	0.00 Client	Sell
16:51:58	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:51:58	R2023	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Sell
16:51:58	R2023	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	1,600,000	0.00 Member	Sell
16:51:58	R2023	On 01/02/2018			Bond Future	1	1,600,000	0.00 Member	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	1,600,000	0.00 Client	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:51:58	R2023	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	2,100,000	0.00 Client	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
16:51:58	R2023	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:51:58	R2023	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:51:58	R2023	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
16:51:59	R2023	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Sell
16:51:59	R2023	On 01/02/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:51:59	R2023	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:51:59	R2023	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Buy
16:51:59	R2023	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
16:51:59	R2023	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:51:59	R2023	On 01/02/2018			Bond Future	1	10,000,000	0.00 Client	Buy
16:51:59	R2023	On 01/02/2018			Bond Future	1	20,000,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>38</b>	<b>389,600,000</b>	<b>0.00</b>	
16:37:17	R2032	On 01/02/2018			Bond Future	1	21,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:17	R2032	On 01/02/2018			Bond Future	1	16,300,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	1,300,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	1,300,000	0.00 Member	Sell
17:04:18	R2032	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
17:04:18	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	1,300,000	0.00 Client	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
17:04:18	R2032	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
17:04:18	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
17:04:18	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:04:18	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:04:18	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:04:18	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:04:18	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:04:19	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:04:19	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:04:19	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:04:19	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:04:19	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:04:19	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>35</b>	<b>54,200,000</b>	<b>0.00</b>	
9:58:10	R2035	On 01/02/2018			Bond Future	1	84,000,000	0.00 Member	Buy
9:58:10	R2035	On 01/02/2018			Bond Future	1	42,000,000	0.00 Member	Sell
10:05:37	R2035	On 01/02/2018			Bond Future	1	42,000,000	0.00 Member	Sell
10:05:37	R2035	On 01/02/2018			Bond Future	1	42,000,000	0.00 Member	Buy
10:05:37	R2035	On 01/02/2018			Bond Future	1	42,000,000	0.00 Client	Sell
10:05:37	R2035	On 01/02/2018			Bond Future	1	42,000,000	0.00 Member	Buy
10:05:37	R2035	On 01/02/2018			Bond Future	1	42,000,000	0.00 Client	Sell
12:26:51	R2035	On 01/02/2018			Bond Future	1	21,000,000	0.00 Member	Buy
12:26:51	R2035	On 01/02/2018			Bond Future	1	21,000,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>9</b>	<b>378,000,000</b>	<b>0.00</b>	
12:40:59	R207	On 01/02/2018			Bond Future	1	10,700,000	0.00 Client	Buy
12:40:59	R207	On 01/02/2018			Bond Future	1	10,700,000	0.00 Member	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>21,400,000</b>	<b>0.00</b>	
12:40:59	R208	On 01/02/2018			Bond Future	1	41,000,000	0.00 Client	Buy
12:40:59	R208	On 01/02/2018			Bond Future	1	41,000,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>82,000,000</b>	<b>0.00</b>	
11:27:05	R209	On 01/02/2018			Bond Future	1	40,000,000	0.00 Member	Sell
11:27:05	R209	On 01/02/2018			Bond Future	1	40,000,000	0.00 Member	Buy
11:32:21	R209	On 01/02/2018			Bond Future	1	40,000,000	0.00 Client	Sell
11:32:21	R209	On 01/02/2018			Bond Future	1	40,000,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>160,000,000</b>	<b>0.00</b>	
9:25:38	R214	On 01/02/2018			Bond Future	1	96,000,000	0.00 Client	Buy
9:25:38	R214	On 01/02/2018			Bond Future	1	96,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				2	192,000,000		0.00
	Grand Total for all Instruments				98	1,400,800,000		0.00