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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:12	R186	On 01/02/2018		Bond Future	1	400,000,000	0.00 Member	Buy
12:09:12	R186	On 01/02/2018		Bond Future	1	400,000,000	0.00 Member	Sell
12:20:33	R186	On 01/02/2018		Bond Future	1	10,400,000	0.00 Member	Sell
12:20:33	R186	On 01/02/2018		Bond Future	1	400,000,000	0.00 Member	Buy
14:31:10	R186	On 01/02/2018		Bond Future	1	57,400,000	0.00 Member	Buy
14:31:10	R186	On 01/02/2018		Bond Future	1	57,400,000	0.00 Member	Sell
14:31:10	R186	On 01/02/2018		Bond Future	1	10,400,000	0.00 Client	Sell
14:31:10	R186	On 01/02/2018		Bond Future	1	314,700,000	0.00 Client	Sell
14:31:10	R186	On 01/02/2018		Bond Future	1	57,400,000	0.00 Client	Sell
14:31:10	R186	On 01/02/2018		Bond Future	1	314,700,000	0.00 Member	Sell
14:31:10	R186	On 01/02/2018		Bond Future	1	17,500,000	0.00 Client	Sell
14:31:10	R186	On 01/02/2018		Bond Future	1	10,400,000	0.00 Member	Buy
14:31:10	R186	On 01/02/2018		Bond Future	1	17,500,000	0.00 Member	Buy
14:31:10	R186	On 01/02/2018		Bond Future	1	17,500,000	0.00 Member	Sell
14:31:10	R186	On 01/02/2018		Bond Future	1	314,700,000	0.00 Member	Buy
15:37:08	R186	On 01/02/2018		Bond Future	1	29,800,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:37:08	R186	On 01/02/2018		Bond Future	1	65,000,000	0.00 Member	Sell
15:57:03	R186	On 01/02/2018		Bond Future	1	300,000	0.00 Member	Sell
15:57:03	R186	On 01/02/2018		Bond Future	1	300,000	0.00 Member	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	14,200,000	0.00 Member	Sell
15:57:03	R186	On 01/02/2018		Bond Future	1	2,800,000	0.00 Client	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	2,600,000	0.00 Client	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	2,800,000	0.00 Member	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	300,000	0.00 Client	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	3,200,000	0.00 Client	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	3,200,000	0.00 Member	Sell
15:57:03	R186	On 01/02/2018		Bond Future	1	5,600,000	0.00 Member	Sell
15:57:03	R186	On 01/02/2018		Bond Future	1	14,200,000	0.00 Client	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	2,600,000	0.00 Member	Sell
15:57:03	R186	On 01/02/2018		Bond Future	1	3,200,000	0.00 Member	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	5,600,000	0.00 Member	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	14,200,000	0.00 Member	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	2,600,000	0.00 Member	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	2,200,000	0.00 Member	Sell
15:57:03	R186	On 01/02/2018		Bond Future	1	2,200,000	0.00 Member	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	2,200,000	0.00 Client	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	5,600,000	0.00 Client	Buy
15:57:03	R186	On 01/02/2018		Bond Future	1	2,800,000	0.00 Member	Sell
15:57:04	R186	On 01/02/2018		Bond Future	1	4,300,000	0.00 Member	Sell
15:57:04	R186	On 01/02/2018		Bond Future	1	4,300,000	0.00 Member	Buy
15:57:04	R186	On 01/02/2018		Bond Future	1	29,800,000	0.00 Member	Sell
15:57:04	R186	On 01/02/2018		Bond Future	1	4,300,000	0.00 Client	Buy
15:57:04	R186	On 01/02/2018		Bond Future	1	29,800,000	0.00 Client	Buy
17:52:01	R186	On 01/02/2018		Bond Future	1	4,100,000	0.00 Client	Sell
17:52:01	R186	On 01/02/2018		Bond Future	1	500,000	0.00 Member	Buy
17:56:49	R186	On 01/02/2018		Bond Future	1	3,600,000	0.00 Member	Sell
17:56:49	R186	On 01/02/2018		Bond Future	1	3,600,000	0.00 Member	Buy
17:56:49	R186	On 01/02/2018		Bond Future	1	3,600,000	0.00 Client	Buy
17:56:49	R186	On 01/02/2018		Bond Future	1	500,000	0.00 Member	Sell
17:56:49	R186	On 01/02/2018		Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R186 Bond Future</b>						<b>50</b>	<b>2,676,400,000</b>	<b>0.00</b>	
17:52:01	R2023	On 01/02/2018			Bond Future	1	10,600,000	0.00 Client	Sell
17:52:01	R2023	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
17:56:16	R2023	On 01/02/2018			Bond Future	1	9,400,000	0.00 Member	Buy
17:56:16	R2023	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
17:56:16	R2023	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:56:16	R2023	On 01/02/2018			Bond Future	1	9,400,000	0.00 Member	Sell
17:56:16	R2023	On 01/02/2018			Bond Future	1	9,400,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>7</b>	<b>42,400,000</b>	<b>0.00</b>	
17:52:01	R2032	On 01/02/2018			Bond Future	1	3,500,000	0.00 Client	Sell
17:52:01	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
17:55:48	R2032	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
17:55:48	R2032	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
17:55:48	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
17:55:48	R2032	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
17:55:48	R2032	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>14,000,000</b>	<b>0.00</b>	
13:36:35	R207	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Sell
13:36:35	R207	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Buy
14:48:43	R207	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Buy
14:48:43	R207	On 01/02/2018			Bond Future	1	2,200,000	0.00 Client	Sell
17:52:01	R207	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:52:01	R207	On 01/02/2018			Bond Future	1	3,700,000	0.00 Client	Sell
17:55:11	R207	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Buy
17:55:11	R207	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:55:11	R207	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Sell
17:55:11	R207	On 01/02/2018			Bond Future	1	3,300,000	0.00 Client	Buy
17:55:11	R207	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R207 Bond Future</b>						<b>11</b>	<b>23,600,000</b>	<b>0.00</b>	
17:32:05	R208	On 01/02/2018			Bond Future	1	13,600,000	0.00 Member	Buy
17:32:05	R208	On 01/02/2018			Bond Future	1	13,600,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>27,200,000</b>	<b>0.00</b>	
17:32:05	R209	On 01/02/2018			Bond Future	1	17,700,000	0.00 Member	Buy
17:32:05	R209	On 01/02/2018			Bond Future	1	17,700,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>35,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>79</b>	<b>2,819,000,000</b>	<b>0.00</b>	