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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:17:46	R186	On 01/02/2018		Bond Future	1	3,100,000	0.00 Member	Sell
11:17:46	R186	On 01/02/2018		Bond Future	1	118,500,000	0.00 Member	Buy
14:42:31	R186	On 01/02/2018		Bond Future	1	1,500,000	0.00 Member	Buy
14:42:31	R186	On 01/02/2018		Bond Future	1	1,500,000	0.00 Client	Sell
14:42:31	R186	On 01/02/2018		Bond Future	1	3,100,000	0.00 Client	Sell
14:42:31	R186	On 01/02/2018		Bond Future	1	30,500,000	0.00 Client	Sell
14:42:31	R186	On 01/02/2018		Bond Future	1	6,800,000	0.00 Client	Sell
14:42:31	R186	On 01/02/2018		Bond Future	1	72,500,000	0.00 Client	Sell
14:42:31	R186	On 01/02/2018		Bond Future	1	6,800,000	0.00 Member	Buy
14:42:31	R186	On 01/02/2018		Bond Future	1	72,500,000	0.00 Member	Buy
14:42:31	R186	On 01/02/2018		Bond Future	1	72,500,000	0.00 Member	Sell
14:42:31	R186	On 01/02/2018		Bond Future	1	3,100,000	0.00 Member	Buy
14:42:31	R186	On 01/02/2018		Bond Future	1	4,100,000	0.00 Client	Sell
14:42:31	R186	On 01/02/2018		Bond Future	1	30,500,000	0.00 Member	Buy
14:42:31	R186	On 01/02/2018		Bond Future	1	6,800,000	0.00 Member	Sell
14:42:31	R186	On 01/02/2018		Bond Future	1	30,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:42:31	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Buy
14:42:31	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Sell
14:42:31	R186	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Sell
15:02:50	R186	On 01/02/2018			Bond Future	1	350,000,000	0.00 Member	Buy
15:02:50	R186	On 01/02/2018			Bond Future	1	350,000,000	0.00 Member	Sell
15:15:04	R186	On 01/02/2018			Bond Future	1	16,400,000	0.00 Member	Sell
15:15:04	R186	On 01/02/2018			Bond Future	1	350,000,000	0.00 Member	Buy
15:29:07	R186	On 01/02/2018			Bond Future	1	28,900,000	0.00 Member	Sell
15:29:07	R186	On 01/02/2018			Bond Future	1	25,200,000	0.00 Member	Buy
15:29:07	R186	On 01/02/2018			Bond Future	1	263,700,000	0.00 Client	Sell
15:29:07	R186	On 01/02/2018			Bond Future	1	15,800,000	0.00 Client	Sell
15:29:07	R186	On 01/02/2018			Bond Future	1	28,900,000	0.00 Member	Buy
15:29:07	R186	On 01/02/2018			Bond Future	1	25,200,000	0.00 Client	Sell
15:29:07	R186	On 01/02/2018			Bond Future	1	28,900,000	0.00 Client	Sell
15:29:07	R186	On 01/02/2018			Bond Future	1	25,200,000	0.00 Member	Sell
15:29:07	R186	On 01/02/2018			Bond Future	1	263,700,000	0.00 Member	Buy
15:29:07	R186	On 01/02/2018			Bond Future	1	263,700,000	0.00 Member	Sell
15:29:07	R186	On 01/02/2018			Bond Future	1	15,800,000	0.00 Member	Buy
15:29:07	R186	On 01/02/2018			Bond Future	1	15,800,000	0.00 Member	Sell
15:29:07	R186	On 01/02/2018			Bond Future	1	16,400,000	0.00 Client	Sell
15:29:07	R186	On 01/02/2018			Bond Future	1	16,400,000	0.00 Member	Buy
Total for R186 Bond Future						37	2,574,000,000	0.00	
17:36:52	R2030	On 01/02/2018			Bond Future	1	6,600,000	0.00 Member	Sell
17:36:52	R2030	On 01/02/2018			Bond Future	1	6,600,000	0.00 Client	Buy
Total for R2030 Bond Future						2	13,200,000	0.00	
12:41:25	R2048	On 01/02/2018			Bond Future	1	340,000,000	0.00 Member	Buy
12:41:25	R2048	On 01/02/2018			Bond Future	1	170,000,000	0.00 Member	Buy
12:41:25	R2048	On 01/02/2018			Bond Future	1	170,000,000	0.00 Member	Sell
12:41:25	R2048	On 01/02/2018			Bond Future	1	340,000,000	0.00 Member	Sell
13:01:31	R2048	On 01/02/2018			Bond Future	1	170,000,000	0.00 Member	Sell
13:01:31	R2048	On 01/02/2018			Bond Future	1	170,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:02:58	R2048	On 01/02/2018			Bond Future	1	170,000,000	0.00 Member	Buy
13:02:58	R2048	On 01/02/2018			Bond Future	1	170,000,000	0.00 Member	Sell
13:14:30	R2048	On 01/02/2018			Bond Future	1	340,000,000	0.00 Member	Sell
13:14:30	R2048	On 01/02/2018			Bond Future	1	340,000,000	0.00 Member	Buy
Total for R2048 Bond Future						10	2,380,000,000	0.00	
13:47:38	R209	On 01/02/2018			Bond Future	1	47,400,000	0.00 Member	Sell
13:47:38	R209	On 01/02/2018			Bond Future	1	4,900,000	0.00 Member	Buy
13:50:13	R209	On 01/02/2018			Bond Future	1	42,500,000	0.00 Member	Sell
13:50:13	R209	On 01/02/2018			Bond Future	1	4,900,000	0.00 Member	Sell
13:50:13	R209	On 01/02/2018			Bond Future	1	42,500,000	0.00 Client	Buy
13:50:13	R209	On 01/02/2018			Bond Future	1	4,900,000	0.00 Client	Buy
13:50:13	R209	On 01/02/2018			Bond Future	1	42,500,000	0.00 Member	Buy
16:18:15	R209	On 01/02/2018			Bond Future	1	66,800,000	0.00 Member	Sell
16:18:15	R209	On 01/02/2018			Bond Future	1	66,800,000	0.00 Member	Buy
16:54:27	R209	On 01/02/2018			Bond Future	1	66,800,000	0.00 Member	Buy
16:54:27	R209	On 01/02/2018			Bond Future	1	66,800,000	0.00 Member	Sell
17:38:23	R209	On 01/02/2018			Bond Future	1	66,800,000	0.00 Member	Sell
17:38:23	R209	On 01/02/2018			Bond Future	1	66,800,000	0.00 Client	Buy
Total for R209 Bond Future						13	590,400,000	0.00	
Grand Total for all Instruments						62	5,557,600,000	0.00	