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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/08/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:06:27	R186	On 02/11/2017		Bond Future	1	400,000	0.00 Member	Sell
8:06:27	R186	On 02/11/2017		Bond Future	1	110,500,000	0.00 Member	Buy
8:07:13	R186	On 02/11/2017		Bond Future	1	7,200,000	0.00 Member	Buy
8:07:13	R186	On 02/11/2017		Bond Future	1	7,200,000	0.00 Member	Sell
8:16:56	R186	On 02/11/2017		Bond Future	1	17,600,000	0.00 Member	Sell
8:16:56	R186	On 02/11/2017		Bond Future	1	17,600,000	0.00 Member	Buy
9:40:11	R186	On 02/11/2017		Bond Future	1	7,000,000	0.00 Member	Sell
9:40:11	R186	On 02/11/2017		Bond Future	1	2,500,000	0.00 Member	Buy
9:48:21	R186	On 02/11/2017		Bond Future	1	4,500,000	0.00 Client	Buy
9:48:21	R186	On 02/11/2017		Bond Future	1	4,500,000	0.00 Member	Sell
9:48:21	R186	On 02/11/2017		Bond Future	1	4,500,000	0.00 Member	Buy
9:48:22	R186	On 02/11/2017		Bond Future	1	2,500,000	0.00 Member	Sell
9:48:22	R186	On 02/11/2017		Bond Future	1	2,500,000	0.00 Client	Buy
10:12:54	R186	On 02/11/2017		Bond Future	1	10,000,000	0.00 Member	Sell
10:12:54	R186	On 02/11/2017		Bond Future	1	10,000,000	0.00 Client	Buy
10:16:04	R186	On 02/11/2017		Bond Future	1	7,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:16:04	R186	On 02/11/2017			Bond Future	1	7,200,000	0.00 Client	Buy
10:17:51	R186	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Sell
10:17:51	R186	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Buy
10:29:55	R186	On 02/11/2017			Bond Future	1	4,100,000	0.00 Member	Buy
10:29:55	R186	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Sell
13:29:39	R186	On 02/11/2017			Bond Future	1	41,000,000	0.00 Member	Buy
13:29:39	R186	On 02/11/2017			Bond Future	1	54,900,000	0.00 Member	Sell
13:29:39	R186	On 02/11/2017			Bond Future	1	54,900,000	0.00 Member	Buy
13:29:39	R186	On 02/11/2017			Bond Future	1	100,000,000	0.00 Member	Buy
13:29:39	R186	On 02/11/2017			Bond Future	1	100,000,000	0.00 Member	Sell
13:29:39	R186	On 02/11/2017			Bond Future	1	41,000,000	0.00 Client	Buy
13:29:39	R186	On 02/11/2017			Bond Future	1	41,000,000	0.00 Member	Sell
13:29:39	R186	On 02/11/2017			Bond Future	1	54,900,000	0.00 Client	Buy
13:29:39	R186	On 02/11/2017			Bond Future	1	100,000,000	0.00 Client	Buy
13:29:40	R186	On 02/11/2017			Bond Future	1	4,100,000	0.00 Member	Sell
13:29:40	R186	On 02/11/2017			Bond Future	1	4,100,000	0.00 Client	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	9,600,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	52,200,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	52,200,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	14,900,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	4,800,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	9,600,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	9,300,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	5,300,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	9,300,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	5,400,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	14,900,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	9,600,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	5,300,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	4,800,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	4,800,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	9,300,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	52,200,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	14,900,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
15:45:45	R186	On 02/11/2017			Bond Future	1	5,400,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
15:45:45	R186	On 02/11/2017			Bond Future	1	3,400,000	0.00 Client	Sell
15:47:21	R186	On 02/11/2017			Bond Future	1	17,600,000	0.00 Client	Buy
15:47:21	R186	On 02/11/2017			Bond Future	1	17,600,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>69</b>	<b>1,789,200,000</b>	<b>0.00</b>	
12:01:23	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
12:01:23	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
15:52:31	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
15:52:31	R2023	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Buy
16:01:03	R2023	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:01:03	R2023	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
17:05:25	R2023	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
17:05:25	R2023	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>8</b>	<b>19,200,000</b>	<b>0.00</b>	
12:01:23	R2030	On 02/11/2017			Bond Future	1	202,000,000	0.00 Member	Buy
12:01:23	R2030	On 02/11/2017			Bond Future	1	202,000,000	0.00 Member	Sell
15:51:02	R2030	On 02/11/2017			Bond Future	1	202,000,000	0.00 Member	Sell
15:51:02	R2030	On 02/11/2017			Bond Future	1	202,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>808,000,000</b>	<b>0.00</b>	
11:15:23	R2032	On 02/11/2017			Bond Future	1	231,000,000	0.00 Member	Sell
11:15:23	R2032	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
15:48:27	R2032	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
15:48:27	R2032	On 02/11/2017			Bond Future	1	190,000,000	0.00 Member	Sell
15:48:27	R2032	On 02/11/2017			Bond Future	1	190,000,000	0.00 Client	Buy
15:48:27	R2032	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
15:48:27	R2032	On 02/11/2017			Bond Future	1	31,000,000	0.00 Member	Sell
15:48:27	R2032	On 02/11/2017			Bond Future	1	31,000,000	0.00 Client	Buy
15:48:27	R2032	On 02/11/2017			Bond Future	1	31,000,000	0.00 Member	Buy
15:48:27	R2032	On 02/11/2017			Bond Future	1	190,000,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>924,000,000</b>	<b>0.00</b>	
11:51:42	R2035	On 02/11/2017			Bond Future	1	71,200,000	0.00 Member	Buy
11:51:42	R2035	On 02/11/2017			Bond Future	1	112,200,000	0.00 Member	Sell
15:50:45	R2035	On 02/11/2017			Bond Future	1	41,000,000	0.00 Member	Sell
15:50:45	R2035	On 02/11/2017			Bond Future	1	71,200,000	0.00 Client	Buy
15:50:45	R2035	On 02/11/2017			Bond Future	1	41,000,000	0.00 Member	Buy
15:50:45	R2035	On 02/11/2017			Bond Future	1	71,200,000	0.00 Member	Sell
15:50:45	R2035	On 02/11/2017			Bond Future	1	41,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>448,800,000</b>	<b>0.00</b>	
11:51:42	R2044	On 02/11/2017			Bond Future	1	211,000,000	0.00 Member	Buy
11:51:42	R2044	On 02/11/2017			Bond Future	1	228,700,000	0.00 Member	Sell
15:49:23	R2044	On 02/11/2017			Bond Future	1	17,700,000	0.00 Client	Buy
15:49:23	R2044	On 02/11/2017			Bond Future	1	17,700,000	0.00 Member	Sell
15:49:23	R2044	On 02/11/2017			Bond Future	1	17,700,000	0.00 Member	Buy
15:49:24	R2044	On 02/11/2017			Bond Future	1	211,000,000	0.00 Client	Buy
15:49:24	R2044	On 02/11/2017			Bond Future	1	211,000,000	0.00 Member	Sell
16:01:03	R2044	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:01:03	R2044	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:04:48	R2044	On 02/11/2017			Bond Future	1	1,200,000	0.00 Member	Buy
17:04:48	R2044	On 02/11/2017			Bond Future	1	1,200,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>11</b>	<b>919,600,000</b>	<b>0.00</b>	
14:00:37	R2048	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Buy
14:00:37	R2048	On 02/11/2017			Bond Future	1	4,000,000	0.00 Client	Sell
16:01:03	R2048	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Sell
16:01:03	R2048	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Buy
17:06:11	R2048	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Buy
17:06:11	R2048	On 02/11/2017			Bond Future	1	2,300,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>17,200,000</b>	<b>0.00</b>	
12:01:23	R209	On 02/11/2017			Bond Future	1	14,500,000	0.00 Member	Buy
12:01:23	R209	On 02/11/2017			Bond Future	1	28,700,000	0.00 Member	Sell
15:53:17	R209	On 02/11/2017			Bond Future	1	14,200,000	0.00 Member	Sell
15:53:17	R209	On 02/11/2017			Bond Future	1	14,200,000	0.00 Member	Buy
15:53:17	R209	On 02/11/2017			Bond Future	1	14,500,000	0.00 Client	Buy
15:53:17	R209	On 02/11/2017			Bond Future	1	14,500,000	0.00 Member	Sell
15:53:17	R209	On 02/11/2017			Bond Future	1	14,200,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>114,800,000</b>	<b>0.00</b>	
12:01:23	R214	On 02/11/2017			Bond Future	1	61,400,000	0.00 Member	Buy
12:01:23	R214	On 02/11/2017			Bond Future	1	66,000,000	0.00 Member	Sell
15:52:03	R214	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Sell
15:52:03	R214	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Buy
15:52:03	R214	On 02/11/2017			Bond Future	1	4,600,000	0.00 Client	Buy
15:52:04	R214	On 02/11/2017			Bond Future	1	61,400,000	0.00 Member	Sell
15:52:04	R214	On 02/11/2017			Bond Future	1	61,400,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>7</b>	<b>264,000,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>129</b>	<b>5,304,800,000</b>		<b>0.00</b>

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