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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:44:49	I2038	On 01/02/2018		Bond Future	1	64,900,000	0.00 Member	Sell
16:44:49	I2038	On 01/02/2018		Bond Future	1	64,900,000	0.00 Member	Buy
17:26:26	I2038	On 01/02/2018		Bond Future	1	64,900,000	0.00 Client	Buy
17:26:26	I2038	On 01/02/2018		Bond Future	1	64,900,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>259,600,000</b>	<b>0.00</b>	
7:38:34	I2050	On 01/02/2018		Bond Future	1	51,000,000	0.00 Member	Buy
7:38:34	I2050	On 01/02/2018		Bond Future	1	51,000,000	0.00 Client	Sell
<b>Total for I2050 Bond Future</b>					<b>2</b>	<b>102,000,000</b>	<b>0.00</b>	
8:54:54	R186	On 01/02/2018		Bond Future	1	63,300,000	0.00 Member	Buy
8:54:54	R186	On 01/02/2018		Bond Future	1	136,100,000	0.00 Member	Sell
10:22:19	R186	On 01/02/2018		Bond Future	1	53,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:22:19	R186	On 01/02/2018			Bond Future	1	53,400,000	0.00 Member	Buy
10:30:33	R186	On 01/02/2018			Bond Future	1	53,400,000	0.00 Member	Buy
10:30:33	R186	On 01/02/2018			Bond Future	1	53,400,000	0.00 Client	Sell
11:42:28	R186	On 01/02/2018			Bond Future	1	63,300,000	0.00 Client	Buy
11:42:28	R186	On 01/02/2018			Bond Future	1	37,400,000	0.00 Member	Sell
11:42:28	R186	On 01/02/2018			Bond Future	1	12,800,000	0.00 Member	Sell
11:42:28	R186	On 01/02/2018			Bond Future	1	22,600,000	0.00 Member	Buy
11:42:28	R186	On 01/02/2018			Bond Future	1	63,300,000	0.00 Member	Sell
11:42:28	R186	On 01/02/2018			Bond Future	1	12,800,000	0.00 Client	Buy
11:42:28	R186	On 01/02/2018			Bond Future	1	22,600,000	0.00 Member	Sell
11:42:28	R186	On 01/02/2018			Bond Future	1	22,600,000	0.00 Client	Buy
11:42:28	R186	On 01/02/2018			Bond Future	1	37,400,000	0.00 Member	Buy
11:42:28	R186	On 01/02/2018			Bond Future	1	12,800,000	0.00 Member	Buy
11:42:28	R186	On 01/02/2018			Bond Future	1	37,400,000	0.00 Client	Buy
16:52:21	R186	On 01/02/2018			Bond Future	1	37,000,000	0.00 Member	Sell
16:52:21	R186	On 01/02/2018			Bond Future	1	50,000,000	0.00 Member	Buy
17:01:59	R186	On 01/02/2018			Bond Future	1	8,500,000	0.00 Client	Sell
17:01:59	R186	On 01/02/2018			Bond Future	1	37,000,000	0.00 Member	Buy
17:01:59	R186	On 01/02/2018			Bond Future	1	8,500,000	0.00 Member	Sell
17:01:59	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Sell
17:01:59	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:01:59	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:01:59	R186	On 01/02/2018			Bond Future	1	8,500,000	0.00 Member	Buy
17:01:59	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Client	Sell
17:01:59	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Buy
17:01:59	R186	On 01/02/2018			Bond Future	1	37,000,000	0.00 Client	Sell
17:01:59	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Client	Sell
17:21:50	R186	On 01/02/2018			Bond Future	1	50,000,000	0.00 Member	Buy
17:21:50	R186	On 01/02/2018			Bond Future	1	50,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>32</b>	<b>1,058,000,000</b>	<b>0.00</b>	
8:54:54	R2023	On 01/02/2018			Bond Future	1	16,400,000	0.00 Member	Buy
8:54:54	R2023	On 01/02/2018			Bond Future	1	30,500,000	0.00 Member	Sell
11:32:34	R2023	On 01/02/2018			Bond Future	1	95,000,000	0.00 Member	Buy
11:32:34	R2023	On 01/02/2018			Bond Future	1	95,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:41:03	R2023	On 01/02/2018			Bond Future	1	95,000,000	0.00 Member	Sell
11:41:03	R2023	On 01/02/2018			Bond Future	1	95,000,000	0.00 Client	Buy
11:41:45	R2023	On 01/02/2018			Bond Future	1	9,200,000	0.00 Member	Sell
11:41:45	R2023	On 01/02/2018			Bond Future	1	9,200,000	0.00 Client	Buy
11:41:45	R2023	On 01/02/2018			Bond Future	1	4,900,000	0.00 Member	Buy
11:41:45	R2023	On 01/02/2018			Bond Future	1	9,200,000	0.00 Member	Buy
11:41:45	R2023	On 01/02/2018			Bond Future	1	4,900,000	0.00 Member	Sell
11:41:45	R2023	On 01/02/2018			Bond Future	1	4,900,000	0.00 Client	Buy
11:41:46	R2023	On 01/02/2018			Bond Future	1	16,400,000	0.00 Member	Sell
11:41:46	R2023	On 01/02/2018			Bond Future	1	16,400,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>14</b>	<b>502,000,000</b>	<b>0.00</b>	
8:54:54	R2030	On 01/02/2018			Bond Future	1	3,300,000	0.00 Client	Buy
8:54:54	R2030	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>6,600,000</b>	<b>0.00</b>	
8:54:54	R2032	On 01/02/2018			Bond Future	1	33,400,000	0.00 Member	Buy
8:54:54	R2032	On 01/02/2018			Bond Future	1	33,400,000	0.00 Member	Sell
11:42:42	R2032	On 01/02/2018			Bond Future	1	33,400,000	0.00 Member	Sell
11:42:42	R2032	On 01/02/2018			Bond Future	1	33,400,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>133,600,000</b>	<b>0.00</b>	
11:21:04	R2044	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Sell
11:21:04	R2044	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Buy
11:21:45	R2044	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Sell
11:21:45	R2044	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Buy
11:31:51	R2044	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Sell
11:31:51	R2044	On 01/02/2018			Bond Future	1	1,500,000	0.00 Client	Buy
11:33:09	R2044	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Sell
11:33:09	R2044	On 01/02/2018			Bond Future	1	2,400,000	0.00 Client	Buy
16:49:26	R2044	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
16:49:26	R2044	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:59:29	R2044	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
16:59:29	R2044	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>12</b>	<b>18,400,000</b>	<b>0.00</b>	
11:32:34	R209	On 01/02/2018			Bond Future	1	13,000,000	0.00 Member	Buy
11:32:34	R209	On 01/02/2018			Bond Future	1	13,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>26,000,000</b>	<b>0.00</b>	
15:33:19	R213	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
15:33:19	R213	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>1,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>74</b>	<b>2,108,000,000</b>	<b>0.00</b>	