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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/01/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:45:02	R186	On 01/02/2018		Bond Future	1	400,000	0.00 Member	Buy
10:45:02	R186	On 01/02/2018		Bond Future	1	400,000	0.00 Client	Sell
10:57:25	R186	On 01/02/2018		Bond Future	1	17,200,000	0.00 Client	Buy
10:57:25	R186	On 01/02/2018		Bond Future	1	17,200,000	0.00 Client	Sell
11:06:19	R186	On 01/02/2018		Bond Future	1	92,000,000	0.00 Member	Buy
11:06:19	R186	On 01/02/2018		Bond Future	1	92,000,000	0.00 Member	Sell
12:00:25	R186	On 01/02/2018		Bond Future	1	49,400,000	0.00 Member	Buy
12:00:25	R186	On 01/02/2018		Bond Future	1	76,600,000	0.00 Member	Sell
12:13:15	R186	On 01/02/2018		Bond Future	1	7,600,000	0.00 Member	Buy
12:13:15	R186	On 01/02/2018		Bond Future	1	49,400,000	0.00 Client	Buy
12:13:15	R186	On 01/02/2018		Bond Future	1	12,400,000	0.00 Member	Sell
12:13:15	R186	On 01/02/2018		Bond Future	1	49,400,000	0.00 Member	Sell
12:13:15	R186	On 01/02/2018		Bond Future	1	7,200,000	0.00 Member	Buy
12:13:15	R186	On 01/02/2018		Bond Future	1	12,400,000	0.00 Client	Buy
12:13:15	R186	On 01/02/2018		Bond Future	1	7,200,000	0.00 Client	Buy
12:13:15	R186	On 01/02/2018		Bond Future	1	7,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:13:15	R186	On 01/02/2018			Bond Future	1	7,200,000	0.00 Member	Sell
12:13:15	R186	On 01/02/2018			Bond Future	1	7,600,000	0.00 Member	Sell
12:13:15	R186	On 01/02/2018			Bond Future	1	12,400,000	0.00 Member	Buy
12:56:46	R186	On 01/02/2018			Bond Future	1	92,000,000	0.00 Member	Buy
12:56:46	R186	On 01/02/2018			Bond Future	1	92,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>21</b>	<b>709,600,000</b>	<b>0.00</b>	
12:00:25	R2023	On 01/02/2018			Bond Future	1	8,200,000	0.00 Member	Buy
12:00:25	R2023	On 01/02/2018			Bond Future	1	12,800,000	0.00 Member	Sell
12:13:33	R2023	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell
12:13:33	R2023	On 01/02/2018			Bond Future	1	8,200,000	0.00 Member	Sell
12:13:33	R2023	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Buy
12:13:33	R2023	On 01/02/2018			Bond Future	1	8,200,000	0.00 Client	Buy
12:13:33	R2023	On 01/02/2018			Bond Future	1	4,600,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>7</b>	<b>51,200,000</b>	<b>0.00</b>	
11:56:19	R204	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
11:56:19	R204	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
12:58:39	R204	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
12:58:39	R204	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
11:19:46	R2044	On 01/02/2018			Bond Future	1	38,000,000	0.00 Member	Sell
11:19:46	R2044	On 01/02/2018			Bond Future	1	97,000,000	0.00 Member	Buy
11:28:35	R2044	On 01/02/2018			Bond Future	1	38,000,000	0.00 Member	Buy
11:28:35	R2044	On 01/02/2018			Bond Future	1	41,000,000	0.00 Member	Buy
11:28:35	R2044	On 01/02/2018			Bond Future	1	18,000,000	0.00 Client	Sell
11:28:35	R2044	On 01/02/2018			Bond Future	1	18,000,000	0.00 Member	Sell
11:28:35	R2044	On 01/02/2018			Bond Future	1	41,000,000	0.00 Member	Sell
11:28:35	R2044	On 01/02/2018			Bond Future	1	38,000,000	0.00 Client	Sell
11:28:35	R2044	On 01/02/2018			Bond Future	1	41,000,000	0.00 Client	Sell
11:28:35	R2044	On 01/02/2018			Bond Future	1	18,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2044 Bond Future</b>						<b>10</b>	<b>388,000,000</b>	<b>0.00</b>	
10:51:52	R2048	On 01/02/2018			Bond Future	1	1,000,000,000	0.00 Member	Buy
11:03:34	R2048	On 01/02/2018			Bond Future	1	1,000,000,000	0.00 Member	Sell
11:05:00	R2048	On 01/02/2018			Bond Future	1	1,000,000,000	0.00 Member	Sell
11:05:00	R2048	On 01/02/2018			Bond Future	1	1,000,000,000	0.00 Member	Buy
11:19:46	R2048	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Sell
11:19:46	R2048	On 01/02/2018			Bond Future	1	394,000,000	0.00 Member	Buy
11:30:12	R2048	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Buy
11:30:12	R2048	On 01/02/2018			Bond Future	1	252,000,000	0.00 Member	Buy
11:30:12	R2048	On 01/02/2018			Bond Future	1	117,000,000	0.00 Client	Sell
11:30:12	R2048	On 01/02/2018			Bond Future	1	252,000,000	0.00 Member	Sell
11:30:12	R2048	On 01/02/2018			Bond Future	1	117,000,000	0.00 Member	Buy
11:30:12	R2048	On 01/02/2018			Bond Future	1	19,000,000	0.00 Client	Sell
11:30:12	R2048	On 01/02/2018			Bond Future	1	252,000,000	0.00 Client	Sell
11:30:12	R2048	On 01/02/2018			Bond Future	1	19,000,000	0.00 Member	Buy
11:30:12	R2048	On 01/02/2018			Bond Future	1	19,000,000	0.00 Member	Sell
11:30:12	R2048	On 01/02/2018			Bond Future	1	117,000,000	0.00 Member	Sell
11:30:12	R2048	On 01/02/2018			Bond Future	1	6,000,000	0.00 Client	Sell
12:08:05	R2048	On 01/02/2018			Bond Future	1	1,000,000,000	0.00 Member	Sell
12:08:05	R2048	On 01/02/2018			Bond Future	1	1,000,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>19</b>	<b>7,576,000,000</b>	<b>0.00</b>	
10:45:02	R209	On 01/02/2018			Bond Future	1	34,900,000	0.00 Member	Sell
10:45:02	R209	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Buy
10:52:52	R209	On 01/02/2018			Bond Future	1	32,500,000	0.00 Member	Buy
10:52:52	R209	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Sell
10:52:52	R209	On 01/02/2018			Bond Future	1	2,400,000	0.00 Client	Buy
10:52:52	R209	On 01/02/2018			Bond Future	1	32,500,000	0.00 Client	Buy
10:52:52	R209	On 01/02/2018			Bond Future	1	32,500,000	0.00 Member	Sell
11:00:24	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
11:00:24	R209	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
11:10:52	R209	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:10:52	R209	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
11:10:52	R209	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
11:10:52	R209	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
11:10:52	R209	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Sell
14:07:18	R209	On 01/02/2018			Bond Future	1	6,400,000	0.00 Member	Buy
14:07:18	R209	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
14:08:41	R209	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Buy
14:08:41	R209	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
14:08:41	R209	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Sell
14:08:41	R209	On 01/02/2018			Bond Future	1	5,900,000	0.00 Client	Sell
14:08:41	R209	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>21</b>	<b>170,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>82</b>	<b>8,902,800,000</b>	<b>0.00</b>	