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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:50:50	R186	On 03/05/2018		Bond Future	1	2,200,000	0.00 Member	Buy
8:50:50	R186	On 03/05/2018		Bond Future	1	2,200,000	0.00 Member	Sell
12:13:08	R186	On 03/05/2018		Bond Future	1	2,200,000	0.00 Member	Sell
12:13:08	R186	On 03/05/2018		Bond Future	1	2,200,000	0.00 Client	Buy
14:55:45	R186	On 03/05/2018		Bond Future	1	461,300,000	0.00 Member	Buy
14:55:45	R186	On 03/05/2018		Bond Future	1	519,700,000	0.00 Member	Sell
15:18:07	R186	On 03/05/2018		Bond Future	1	461,300,000	0.00 Member	Sell
15:18:07	R186	On 03/05/2018		Bond Future	1	58,400,000	0.00 Client	Buy
15:18:07	R186	On 03/05/2018		Bond Future	1	461,300,000	0.00 Client	Buy
15:18:07	R186	On 03/05/2018		Bond Future	1	58,400,000	0.00 Member	Sell
15:18:07	R186	On 03/05/2018		Bond Future	1	58,400,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>11</b>	<b>2,087,600,000</b>	<b>0.00</b>	
10:13:19	R2044	On 03/05/2018		Bond Future	1	20,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:13:19	R2044	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
11:22:21	R209	On 01/11/2018	9.34	Call	Bond Future	1	25,500,000	0.00 Member	Buy
11:22:21	R209	On 01/11/2018	10.57	Put	Bond Future	1	25,500,000	0.00 Member	Buy
11:22:21	R209	On 01/11/2018	9.97	Put	Bond Future	1	25,500,000	0.00 Member	Sell
11:22:21	R209	On 03/05/2018	9.75	Call	Bond Future	1	25,500,000	0.00 Member	Buy
11:22:21	R209	On 03/05/2018	10.73	Put	Bond Future	1	25,500,000	0.00 Member	Buy
11:22:21	R209	On 03/05/2018	10.22	Put	Bond Future	1	25,500,000	0.00 Member	Sell
11:22:21	R209	On 02/08/2018	10.21	Put	Bond Future	1	25,500,000	0.00 Member	Sell
11:22:21	R209	On 02/08/2018	10.84	Put	Bond Future	1	25,500,000	0.00 Member	Buy
11:22:21	R209	On 02/08/2018	9.66	Call	Bond Future	1	25,500,000	0.00 Member	Buy
11:22:21	R209	On 02/08/2018	9.66	Call	Bond Future	1	25,500,000	0.00 Member	Sell
11:22:21	R209	On 02/08/2018	10.84	Put	Bond Future	1	25,500,000	0.00 Member	Sell
11:22:21	R209	On 02/08/2018	10.21	Put	Bond Future	1	25,500,000	0.00 Member	Buy
11:22:21	R209	On 03/05/2018	10.73	Put	Bond Future	1	25,500,000	0.00 Member	Sell
11:22:21	R209	On 03/05/2018	9.75	Call	Bond Future	1	25,500,000	0.00 Member	Sell
11:22:21	R209	On 03/05/2018	10.22	Put	Bond Future	1	25,500,000	0.00 Member	Buy
11:22:21	R209	On 01/11/2018	10.57	Put	Bond Future	1	25,500,000	0.00 Member	Sell
11:22:21	R209	On 01/11/2018	9.34	Call	Bond Future	1	25,500,000	0.00 Member	Sell
11:22:21	R209	On 01/11/2018	9.97	Put	Bond Future	1	25,500,000	0.00 Member	Buy
15:43:26	R209	On 03/05/2018	10.73	Put	Bond Future	1	25,500,000	0.00 Member	Sell
15:43:26	R209	On 03/05/2018	10.73	Put	Bond Future	1	14,000,000	0.00 Member	Buy
15:43:38	R209	On 03/05/2018	10.22	Put	Bond Future	1	25,500,000	0.00 Member	Buy
15:43:38	R209	On 03/05/2018	10.22	Put	Bond Future	1	14,000,000	0.00 Member	Sell
15:43:51	R209	On 03/05/2018	9.75	Call	Bond Future	1	25,500,000	0.00 Member	Sell
15:43:51	R209	On 03/05/2018	9.75	Call	Bond Future	1	14,000,000	0.00 Member	Buy
15:44:05	R209	On 02/08/2018	10.84	Put	Bond Future	1	25,500,000	0.00 Member	Sell
15:44:05	R209	On 02/08/2018	10.84	Put	Bond Future	1	14,000,000	0.00 Member	Buy
15:44:18	R209	On 02/08/2018	10.21	Put	Bond Future	1	25,500,000	0.00 Member	Buy
15:44:18	R209	On 02/08/2018	10.21	Put	Bond Future	1	14,000,000	0.00 Member	Sell
15:44:34	R209	On 02/08/2018	9.66	Call	Bond Future	1	25,500,000	0.00 Member	Sell
15:44:34	R209	On 02/08/2018	9.66	Call	Bond Future	1	14,000,000	0.00 Member	Buy
15:44:44	R209	On 01/11/2018	10.57	Put	Bond Future	1	25,500,000	0.00 Member	Sell
15:44:44	R209	On 01/11/2018	10.57	Put	Bond Future	1	14,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:57	R209	On 01/11/2018	9.97	Put	Bond Future	1	25,500,000	0.00 Member	Buy
15:44:57	R209	On 01/11/2018	9.97	Put	Bond Future	1	11,500,000	0.00 Member	Sell
15:45:13	R209	On 01/11/2018	9.34	Call	Bond Future	1	25,500,000	0.00 Member	Sell
15:45:13	R209	On 01/11/2018	9.34	Call	Bond Future	1	14,000,000	0.00 Member	Buy
16:12:30	R209	On 03/05/2018			Bond Future	1	43,900,000	0.00 Member	Sell
16:12:30	R209	On 03/05/2018			Bond Future	1	40,400,000	0.00 Member	Buy
16:33:06	R209	On 03/05/2018	10.73	Put	Bond Future	1	14,000,000	0.00 Member	Sell
16:33:06	R209	On 03/05/2018	10.73	Put	Bond Future	1	11,500,000	0.00 Member	Sell
16:33:06	R209	On 03/05/2018	10.73	Put	Bond Future	1	11,500,000	0.00 Member	Buy
16:33:06	R209	On 03/05/2018	10.73	Put	Bond Future	1	11,500,000	0.00 Client	Buy
16:33:06	R209	On 03/05/2018	10.73	Put	Bond Future	1	14,000,000	0.00 Client	Buy
16:33:41	R209	On 03/05/2018	10.22	Put	Bond Future	1	14,000,000	0.00 Member	Buy
16:33:41	R209	On 03/05/2018	10.22	Put	Bond Future	1	11,500,000	0.00 Member	Buy
16:33:41	R209	On 03/05/2018	10.22	Put	Bond Future	1	11,500,000	0.00 Client	Sell
16:33:41	R209	On 03/05/2018	10.22	Put	Bond Future	1	11,500,000	0.00 Member	Sell
16:33:41	R209	On 03/05/2018	10.22	Put	Bond Future	1	14,000,000	0.00 Client	Sell
16:35:44	R209	On 03/05/2018	9.75	Call	Bond Future	1	14,000,000	0.00 Client	Buy
16:35:44	R209	On 03/05/2018	9.75	Call	Bond Future	1	11,500,000	0.00 Member	Sell
16:35:44	R209	On 03/05/2018	9.75	Call	Bond Future	1	11,500,000	0.00 Client	Buy
16:35:44	R209	On 03/05/2018	9.75	Call	Bond Future	1	11,500,000	0.00 Member	Buy
16:35:44	R209	On 03/05/2018	9.75	Call	Bond Future	1	14,000,000	0.00 Member	Sell
16:36:04	R209	On 02/08/2018	10.84	Put	Bond Future	1	11,500,000	0.00 Member	Buy
16:36:04	R209	On 02/08/2018	10.84	Put	Bond Future	1	14,000,000	0.00 Member	Sell
16:36:04	R209	On 02/08/2018	10.84	Put	Bond Future	1	14,000,000	0.00 Client	Buy
16:36:04	R209	On 02/08/2018	10.84	Put	Bond Future	1	11,500,000	0.00 Client	Buy
16:36:04	R209	On 02/08/2018	10.84	Put	Bond Future	1	11,500,000	0.00 Member	Sell
16:36:24	R209	On 02/08/2018	10.21	Put	Bond Future	1	11,500,000	0.00 Member	Sell
16:36:24	R209	On 02/08/2018	10.21	Put	Bond Future	1	11,500,000	0.00 Member	Buy
16:36:24	R209	On 02/08/2018	10.21	Put	Bond Future	1	11,500,000	0.00 Client	Sell
16:36:24	R209	On 02/08/2018	10.21	Put	Bond Future	1	14,000,000	0.00 Member	Buy
16:36:24	R209	On 02/08/2018	10.21	Put	Bond Future	1	14,000,000	0.00 Client	Sell
16:36:45	R209	On 02/08/2018	9.66	Call	Bond Future	1	11,500,000	0.00 Member	Buy
16:36:45	R209	On 02/08/2018	9.66	Call	Bond Future	1	14,000,000	0.00 Client	Buy
16:36:45	R209	On 02/08/2018	9.66	Call	Bond Future	1	11,500,000	0.00 Member	Sell
16:36:45	R209	On 02/08/2018	9.66	Call	Bond Future	1	11,500,000	0.00 Client	Buy
16:36:45	R209	On 02/08/2018	9.66	Call	Bond Future	1	14,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:37:07	R209	On 01/11/2018	10.57	Put	Bond Future	1	11,500,000	0.00 Member	Buy
16:37:07	R209	On 01/11/2018	10.57	Put	Bond Future	1	14,000,000	0.00 Member	Sell
16:37:07	R209	On 01/11/2018	10.57	Put	Bond Future	1	11,500,000	0.00 Client	Buy
16:37:07	R209	On 01/11/2018	10.57	Put	Bond Future	1	14,000,000	0.00 Client	Buy
16:37:07	R209	On 01/11/2018	10.57	Put	Bond Future	1	11,500,000	0.00 Member	Sell
16:37:21	R209	On 01/11/2018	9.97	Put	Bond Future	1	14,000,000	0.00 Member	Buy
16:37:21	R209	On 01/11/2018	9.97	Put	Bond Future	1	14,000,000	0.00 Member	Sell
16:37:21	R209	On 01/11/2018	9.97	Put	Bond Future	1	14,000,000	0.00 Client	Sell
16:37:59	R209	On 01/11/2018	9.34	Call	Bond Future	1	14,000,000	0.00 Client	Buy
16:37:59	R209	On 01/11/2018	9.34	Call	Bond Future	1	11,500,000	0.00 Member	Sell
16:37:59	R209	On 01/11/2018	9.34	Call	Bond Future	1	11,500,000	0.00 Client	Buy
16:37:59	R209	On 01/11/2018	9.34	Call	Bond Future	1	14,000,000	0.00 Member	Sell
16:37:59	R209	On 01/11/2018	9.34	Call	Bond Future	1	11,500,000	0.00 Member	Buy
16:44:19	R209	On 01/11/2018	9.97	Put	Bond Future	1	11,500,000	0.00 Member	Buy
16:44:19	R209	On 01/11/2018	9.97	Put	Bond Future	1	11,500,000	0.00 Client	Sell
17:02:05	R209	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
17:02:05	R209	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
17:06:37	R209	On 03/05/2018			Bond Future	1	35,400,000	0.00 Member	Sell
17:06:37	R209	On 03/05/2018			Bond Future	1	33,100,000	0.00 Member	Buy
17:11:39	R209	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
17:11:39	R209	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Buy
17:11:39	R209	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
17:11:39	R209	On 03/05/2018			Bond Future	1	40,400,000	0.00 Member	Sell
17:11:39	R209	On 03/05/2018			Bond Future	1	40,400,000	0.00 Client	Buy
17:12:13	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
17:12:13	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
17:12:13	R209	On 03/05/2018			Bond Future	1	33,100,000	0.00 Member	Sell
17:12:13	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
17:12:13	R209	On 03/05/2018			Bond Future	1	33,100,000	0.00 Client	Buy
17:12:53	R209	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Buy
17:12:53	R209	On 03/05/2018			Bond Future	1	4,600,000	0.00 Client	Buy
17:12:53	R209	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Buy
17:12:53	R209	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Sell
17:12:53	R209	On 03/05/2018			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
	Total for R209 Bond Future				102	1,714,200,000		0.00
	Grand Total for all Instruments				115	3,841,800,000		0.00