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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:12:46	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Buy
8:12:46	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Sell
8:20:10	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Client	Sell
8:20:10	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Buy
9:04:10	R186	On 01/02/2018		Bond Future	1	50,000,000	0.00 Member	Buy
9:04:10	R186	On 01/02/2018		Bond Future	1	50,000,000	0.00 Member	Sell
9:49:40	R186	On 01/02/2018		Bond Future	1	50,000,000	0.00 Member	Sell
9:49:40	R186	On 01/02/2018		Bond Future	1	50,000,000	0.00 Client	Buy
10:04:24	R186	On 01/02/2018		Bond Future	1	97,000,000	0.00 Member	Sell
10:04:24	R186	On 01/02/2018		Bond Future	1	97,000,000	0.00 Member	Buy
11:08:01	R186	On 01/02/2018		Bond Future	1	97,000,000	0.00 Member	Buy
11:08:01	R186	On 01/02/2018		Bond Future	1	97,000,000	0.00 Client	Sell
Total for R186 Bond Future					12	588,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:12:46	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
8:12:46	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
8:20:22	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
8:20:22	R2023	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
Total for R2023 Bond Future						4	1,200,000	0.00	
8:12:46	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
8:12:46	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
8:20:35	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Sell
8:20:35	R2030	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
10:35:52	R2030	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Sell
10:35:52	R2030	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
10:53:32	R2030	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy
10:53:32	R2030	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
10:53:32	R2030	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
10:53:32	R2030	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
10:53:32	R2030	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
Total for R2030 Bond Future						11	6,800,000	0.00	
8:12:46	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
8:12:46	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
8:20:49	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Sell
8:20:49	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
Total for R2032 Bond Future						4	800,000	0.00	
14:45:26	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Sell
14:47:51	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Buy
14:48:53	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Buy
14:48:53	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Sell
14:51:00	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Sell
14:51:00	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Buy
16:12:30	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:14:32	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Sell
16:16:08	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Sell
16:16:08	R2044	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Buy
Total for R2044 Bond Future						10	3,000,000,000	0.00	
14:40:41	R209	On 01/02/2018			Bond Future	1	33,800,000	0.00 Member	Sell
14:40:41	R209	On 01/02/2018			Bond Future	1	8,000,000	0.00 Member	Buy
14:43:11	R209	On 01/02/2018			Bond Future	1	25,800,000	0.00 Member	Sell
14:43:11	R209	On 01/02/2018			Bond Future	1	25,800,000	0.00 Client	Buy
14:43:11	R209	On 01/02/2018			Bond Future	1	25,800,000	0.00 Member	Buy
14:43:11	R209	On 01/02/2018			Bond Future	1	8,000,000	0.00 Member	Sell
14:43:11	R209	On 01/02/2018			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R209 Bond Future						7	135,200,000	0.00	
9:15:08	R213	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
9:15:08	R213	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
9:49:28	R213	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
9:49:28	R213	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R213 Bond Future						4	12,000,000	0.00	
Grand Total for all Instruments						52	3,744,400,000	0.00	