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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:29:03	R186	On 02/11/2017		Bond Future	1	1,100,000	0.00 Member	Sell
14:29:03	R186	On 02/11/2017		Bond Future	1	1,100,000	0.00 Member	Buy
14:35:07	R186	On 02/11/2017		Bond Future	1	1,100,000	0.00 Member	Buy
14:35:07	R186	On 02/11/2017		Bond Future	1	1,100,000	0.00 Client	Sell
15:49:03	R186	On 02/11/2017		Bond Future	1	13,000,000	0.00 Member	Buy
15:49:03	R186	On 02/11/2017		Bond Future	1	8,800,000	0.00 Member	Sell
16:27:17	R186	On 02/11/2017		Bond Future	1	43,100,000	0.00 Member	Buy
16:27:17	R186	On 02/11/2017		Bond Future	1	26,500,000	0.00 Member	Sell
16:48:37	R186	On 02/11/2017		Bond Future	1	8,800,000	0.00 Member	Buy
16:48:37	R186	On 02/11/2017		Bond Future	1	8,800,000	0.00 Member	Sell
16:48:37	R186	On 02/11/2017		Bond Future	1	8,800,000	0.00 Client	Sell
16:48:37	R186	On 02/11/2017		Bond Future	1	800,000	0.00 Client	Sell
16:48:37	R186	On 02/11/2017		Bond Future	1	800,000	0.00 Member	Sell
16:48:37	R186	On 02/11/2017		Bond Future	1	7,000,000	0.00 Member	Sell
16:48:37	R186	On 02/11/2017		Bond Future	1	800,000	0.00 Member	Buy
16:48:38	R186	On 02/11/2017		Bond Future	1	26,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:48:38	R186	On 02/11/2017			Bond Future	1	7,000,000	0.00 Member	Buy
16:48:38	R186	On 02/11/2017			Bond Future	1	26,500,000	0.00 Client	Sell
16:48:38	R186	On 02/11/2017			Bond Future	1	7,000,000	0.00 Client	Sell
17:00:35	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Sell
17:00:35	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Buy
17:12:35	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Client	Sell
17:12:35	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Buy
17:25:57	R186	On 02/11/2017			Bond Future	1	8,800,000	0.00 Member	Buy
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
17:25:57	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Client	Sell
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Sell
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
17:25:57	R186	On 02/11/2017			Bond Future	1	8,800,000	0.00 Client	Sell
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
17:25:57	R186	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Sell
17:25:57	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>37</b>	<b>287,600,000</b>	<b>0.00</b>	
8:37:14	R2030	On 02/11/2017			Bond Future	1	16,000,000	0.00 Member	Buy
8:37:58	R2030	On 02/11/2017			Bond Future	1	46,000,000	0.00 Member	Sell
8:40:15	R2030	On 02/11/2017			Bond Future	1	30,000,000	0.00 Member	Sell
8:40:15	R2030	On 02/11/2017			Bond Future	1	30,000,000	0.00 Client	Buy
8:40:15	R2030	On 02/11/2017			Bond Future	1	30,000,000	0.00 Member	Buy
8:40:16	R2030	On 02/11/2017			Bond Future	1	16,000,000	0.00 Member	Sell
8:40:16	R2030	On 02/11/2017			Bond Future	1	16,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>184,000,000</b>	<b>0.00</b>	
8:35:24	R2037	On 02/11/2017			Bond Future	1	11,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:35:24	R2037	On 02/11/2017			Bond Future	1	11,200,000	0.00 Client	Buy
11:02:18	R2037	On 02/11/2017			Bond Future	1	98,500,000	0.00 Member	Sell
11:02:18	R2037	On 02/11/2017			Bond Future	1	10,500,000	0.00 Member	Buy
14:37:40	R2037	On 02/11/2017			Bond Future	1	82,100,000	0.00 Member	Buy
14:37:40	R2037	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Buy
14:37:40	R2037	On 02/11/2017			Bond Future	1	10,500,000	0.00 Member	Sell
14:37:40	R2037	On 02/11/2017			Bond Future	1	82,100,000	0.00 Member	Sell
14:37:40	R2037	On 02/11/2017			Bond Future	1	5,900,000	0.00 Member	Sell
14:37:40	R2037	On 02/11/2017			Bond Future	1	10,500,000	0.00 Client	Buy
14:37:40	R2037	On 02/11/2017			Bond Future	1	82,100,000	0.00 Client	Buy
14:37:40	R2037	On 02/11/2017			Bond Future	1	5,900,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>12</b>	<b>416,400,000</b>	<b>0.00</b>	
11:04:15	R2040	On 02/11/2017			Bond Future	1	75,000,000	0.00 Client	Buy
11:04:15	R2040	On 02/11/2017			Bond Future	1	75,000,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>150,000,000</b>	<b>0.00</b>	
10:11:11	R2048	On 02/11/2017			Bond Future	1	40,000,000	0.00 Member	Sell
10:11:11	R2048	On 02/11/2017			Bond Future	1	40,000,000	0.00 Member	Buy
10:37:21	R2048	On 02/11/2017			Bond Future	1	40,000,000	0.00 Member	Sell
10:37:21	R2048	On 02/11/2017			Bond Future	1	40,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>160,000,000</b>	<b>0.00</b>	
8:35:24	R209	On 02/11/2017			Bond Future	1	13,200,000	0.00 Client	Sell
8:35:24	R209	On 02/11/2017			Bond Future	1	13,200,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>26,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>64</b>	<b>1,224,400,000</b>	<b>0.00</b>	