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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:10:00	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Client	Sell
11:10:00	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Member	Buy
11:48:42	R186	On 01/02/2018		Bond Future	1	58,900,000	0.00 Member	Buy
11:48:42	R186	On 01/02/2018		Bond Future	1	1,700,000	0.00 Member	Sell
11:51:22	R186	On 03/05/2018		Bond Future	1	10,000,000	0.00 Member	Buy
11:51:22	R186	On 03/05/2018		Bond Future	1	10,000,000	0.00 Member	Sell
11:52:11	R186	On 01/02/2018		Bond Future	1	3,500,000	0.00 Member	Buy
11:52:11	R186	On 01/02/2018		Bond Future	1	2,100,000	0.00 Member	Buy
11:52:11	R186	On 01/02/2018		Bond Future	1	2,100,000	0.00 Member	Sell
11:52:11	R186	On 01/02/2018		Bond Future	1	2,800,000	0.00 Member	Sell
11:52:11	R186	On 01/02/2018		Bond Future	1	32,900,000	0.00 Member	Sell
11:52:11	R186	On 01/02/2018		Bond Future	1	15,900,000	0.00 Client	Sell
11:52:11	R186	On 01/02/2018		Bond Future	1	1,700,000	0.00 Client	Sell
11:52:11	R186	On 01/02/2018		Bond Future	1	3,500,000	0.00 Member	Sell
11:52:11	R186	On 01/02/2018		Bond Future	1	15,900,000	0.00 Member	Buy
11:52:11	R186	On 01/02/2018		Bond Future	1	15,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:52:11	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
11:52:11	R186	On 01/02/2018			Bond Future	1	2,800,000	0.00 Member	Buy
11:52:11	R186	On 01/02/2018			Bond Future	1	32,900,000	0.00 Member	Buy
11:52:11	R186	On 01/02/2018			Bond Future	1	3,500,000	0.00 Client	Sell
11:52:11	R186	On 01/02/2018			Bond Future	1	2,800,000	0.00 Client	Sell
11:52:11	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Client	Sell
11:52:11	R186	On 01/02/2018			Bond Future	1	32,900,000	0.00 Client	Sell
13:27:06	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
13:27:06	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Sell
14:56:28	R186	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell
14:56:28	R186	On 01/02/2018			Bond Future	1	9,100,000	0.00 Member	Buy
15:14:52	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Sell
15:14:52	R186	On 01/02/2018			Bond Future	1	3,100,000	0.00 Member	Sell
15:14:52	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Sell
15:14:52	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
15:14:52	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
15:14:52	R186	On 01/02/2018			Bond Future	1	3,100,000	0.00 Member	Buy
15:14:52	R186	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Buy
15:14:52	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
15:14:52	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
15:14:52	R186	On 01/02/2018			Bond Future	1	4,600,000	0.00 Client	Sell
15:14:52	R186	On 01/02/2018			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R186 Bond Future						38	512,000,000	0.00	
12:02:20	R2023	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Sell
12:02:20	R2023	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R2023 Bond Future						2	4,000,000	0.00	
11:24:10	R2030	On 01/02/2018			Bond Future	1	70,000,000	0.00 Client	Buy
11:24:10	R2030	On 01/02/2018			Bond Future	1	70,000,000	0.00 Member	Sell
14:56:28	R2030	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Sell
14:56:28	R2030	On 01/02/2018			Bond Future	1	11,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	162,000,000	0.00	
11:00:44	R2044	On 01/02/2018			Bond Future	1	284,600,000	0.00 Member	Buy
11:00:44	R2044	On 01/02/2018			Bond Future	1	6,800,000	0.00 Member	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	63,400,000	0.00 Member	Buy
11:25:58	R2044	On 01/02/2018			Bond Future	1	6,800,000	0.00 Member	Buy
11:25:58	R2044	On 01/02/2018			Bond Future	1	124,600,000	0.00 Member	Buy
11:25:58	R2044	On 01/02/2018			Bond Future	1	124,600,000	0.00 Member	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	54,100,000	0.00 Member	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	31,000,000	0.00 Member	Buy
11:25:58	R2044	On 01/02/2018			Bond Future	1	31,000,000	0.00 Member	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	54,100,000	0.00 Member	Buy
11:25:58	R2044	On 01/02/2018			Bond Future	1	6,800,000	0.00 Client	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	63,400,000	0.00 Client	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	124,600,000	0.00 Client	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	54,100,000	0.00 Client	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Buy
11:25:58	R2044	On 01/02/2018			Bond Future	1	63,400,000	0.00 Member	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	4,700,000	0.00 Client	Sell
11:25:58	R2044	On 01/02/2018			Bond Future	1	31,000,000	0.00 Client	Sell
Total for R2044 Bond Future						19	1,138,400,000	0.00	
11:00:44	R2048	On 01/02/2018			Bond Future	1	296,300,000	0.00 Member	Buy
11:00:44	R2048	On 01/02/2018			Bond Future	1	5,100,000	0.00 Member	Sell
11:23:54	R2048	On 01/02/2018			Bond Future	1	28,200,000	0.00 Member	Sell
11:23:54	R2048	On 01/02/2018			Bond Future	1	263,000,000	0.00 Member	Buy
11:23:54	R2048	On 01/02/2018			Bond Future	1	263,000,000	0.00 Member	Sell
11:23:54	R2048	On 01/02/2018			Bond Future	1	28,200,000	0.00 Member	Buy
11:23:54	R2048	On 01/02/2018			Bond Future	1	5,100,000	0.00 Member	Buy
11:23:54	R2048	On 01/02/2018			Bond Future	1	28,200,000	0.00 Client	Sell
11:23:54	R2048	On 01/02/2018			Bond Future	1	263,000,000	0.00 Client	Sell
11:23:54	R2048	On 01/02/2018			Bond Future	1	5,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						10	1,185,200,000	0.00	
10:06:49	R209	On 01/02/2018			Bond Future	1	97,000,000	0.00 Member	Sell
10:06:49	R209	On 01/02/2018			Bond Future	1	87,000,000	0.00 Member	Buy
10:10:18	R209	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Buy
10:10:18	R209	On 01/02/2018			Bond Future	1	87,000,000	0.00 Member	Sell
10:10:18	R209	On 01/02/2018			Bond Future	1	10,000,000	0.00 Client	Buy
10:10:18	R209	On 01/02/2018			Bond Future	1	87,000,000	0.00 Client	Buy
10:10:18	R209	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
10:59:52	R209	On 01/02/2018			Bond Future	1	112,400,000	0.00 Member	Buy
10:59:52	R209	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Sell
13:28:01	R209	On 01/02/2018			Bond Future	1	18,200,000	0.00 Member	Sell
13:28:01	R209	On 01/02/2018			Bond Future	1	83,200,000	0.00 Member	Sell
13:29:47	R209	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Buy
13:29:47	R209	On 01/02/2018			Bond Future	1	11,000,000	0.00 Client	Sell
13:30:07	R209	On 01/02/2018			Bond Future	1	18,200,000	0.00 Member	Buy
13:30:07	R209	On 01/02/2018			Bond Future	1	18,200,000	0.00 Client	Sell
13:30:24	R209	On 01/02/2018			Bond Future	1	83,200,000	0.00 Member	Buy
13:30:24	R209	On 01/02/2018			Bond Future	1	83,200,000	0.00 Client	Sell
14:30:51	R209	On 01/02/2018			Bond Future	1	615,200,000	0.00 Member	Buy
14:30:51	R209	On 01/02/2018			Bond Future	1	9,500,000	0.00 Member	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	107,700,000	0.00 Member	Buy
15:10:02	R209	On 01/02/2018			Bond Future	1	107,700,000	0.00 Member	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	225,700,000	0.00 Member	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	9,500,000	0.00 Client	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	6,900,000	0.00 Client	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	265,400,000	0.00 Client	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	225,700,000	0.00 Member	Buy
15:10:02	R209	On 01/02/2018			Bond Future	1	225,700,000	0.00 Client	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Buy
15:10:02	R209	On 01/02/2018			Bond Future	1	265,400,000	0.00 Member	Buy
15:10:02	R209	On 01/02/2018			Bond Future	1	265,400,000	0.00 Member	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	107,700,000	0.00 Client	Sell
15:10:02	R209	On 01/02/2018			Bond Future	1	9,500,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				33	3,298,400,000		0.00
	Grand Total for all Instruments				106	6,300,000,000		0.00