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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:50:10	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Sell
14:50:10	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Buy
15:28:09	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
15:28:09	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
9:23:10	R186	On 02/11/2017		Bond Future	1	10,000,000	0.00 Member	Sell
9:23:10	R186	On 02/11/2017		Bond Future	1	10,000,000	0.00 Client	Buy
9:23:57	R186	On 02/11/2017		Bond Future	1	700,000	0.00 Member	Buy
9:23:57	R186	On 02/11/2017		Bond Future	1	23,700,000	0.00 Member	Sell
10:38:43	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Sell
10:38:43	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Client	Buy
11:19:55	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Member	Sell
11:19:55	R186	On 02/11/2017		Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	4,500,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	2,300,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	4,500,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
14:19:49	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
14:19:49	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
14:55:36	R186	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:55:36	R186	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Buy
15:11:29	R186	On 02/11/2017			Bond Future	1	5,000,000	0.00 Client	Buy
15:11:29	R186	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Sell
15:51:20	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Buy
15:51:20	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Sell
15:56:11	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:56:11	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Sell
16:39:50	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Client	Sell
16:39:50	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>62</b>	<b>161,400,000</b>	<b>0.00</b>	
16:11:00	R202	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
16:11:00	R202	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
14:35:21	R2030	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
14:35:21	R2030	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
14:35:21	R204	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
14:35:21	R204	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>800,000</b>	<b>0.00</b>	
12:10:31	R2048	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Sell
12:10:31	R2048	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Buy
12:13:32	R2048	On 02/11/2017			Bond Future	1	5,000,000	0.00 Client	Buy
12:13:32	R2048	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
16:39:50	R207	On 02/11/2017			Bond Future	1	2,300,000	0.00 Client	Sell
16:39:50	R207	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Buy
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>4,600,000</b>	<b>0.00</b>	
10:13:05	R209	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Sell
10:13:05	R209	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
16:45:48	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
16:45:48	R209	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>3,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>82</b>	<b>195,240,000</b>	<b>0.00</b>	