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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:03	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
15:04:03	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
11:24:38	I2038	On 01/02/2018		Bond Future	1	4,000,000	0.00 Member	Buy
11:24:38	I2038	On 01/02/2018		Bond Future	1	4,000,000	0.00 Member	Sell
15:54:28	I2038	On 01/02/2018		Bond Future	1	4,000,000	0.00 Client	Buy
15:54:28	I2038	On 01/02/2018		Bond Future	1	4,000,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>16,000,000</b>	<b>0.00</b>	
11:24:38	I2050	On 01/02/2018		Bond Future	1	7,700,000	0.00 Member	Buy
11:24:38	I2050	On 01/02/2018		Bond Future	1	7,700,000	0.00 Member	Sell
15:54:02	I2050	On 01/02/2018		Bond Future	1	7,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:54:02	I2050	On 01/02/2018			Bond Future	1	7,700,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>30,800,000</b>	<b>0.00</b>	
11:24:38	R186	On 01/02/2018			Bond Future	1	26,000,000	0.00 Member	Buy
11:24:38	R186	On 01/02/2018			Bond Future	1	29,800,000	0.00 Member	Sell
15:55:43	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
15:55:43	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
15:55:43	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Sell
15:55:43	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Buy
15:55:43	R186	On 01/02/2018			Bond Future	1	26,000,000	0.00 Member	Sell
15:55:43	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
15:55:43	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
15:55:43	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
15:55:43	R186	On 01/02/2018			Bond Future	1	26,000,000	0.00 Client	Buy
15:55:43	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
15:55:43	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>13</b>	<b>119,200,000</b>	<b>0.00</b>	
11:24:38	R202	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
11:24:38	R202	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
15:53:42	R202	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
15:53:42	R202	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
11:24:38	R2023	On 01/02/2018			Bond Future	1	11,900,000	0.00 Member	Buy
11:24:38	R2023	On 01/02/2018			Bond Future	1	11,900,000	0.00 Member	Sell
15:54:58	R2023	On 01/02/2018			Bond Future	1	11,900,000	0.00 Member	Sell
15:54:58	R2023	On 01/02/2018			Bond Future	1	11,900,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>47,600,000</b>	<b>0.00</b>	
9:33:02	R2030	On 01/02/2018			Bond Future	1	79,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:33:02	R2030	On 01/02/2018			Bond Future	1	13,900,000	0.00 Member	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	1,600,000	0.00 Member	Sell
9:40:58	R2030	On 01/02/2018			Bond Future	1	8,500,000	0.00 Client	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
9:40:58	R2030	On 01/02/2018			Bond Future	1	12,400,000	0.00 Client	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	34,400,000	0.00 Client	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	6,100,000	0.00 Member	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	34,400,000	0.00 Member	Sell
9:40:58	R2030	On 01/02/2018			Bond Future	1	34,400,000	0.00 Member	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	8,500,000	0.00 Member	Sell
9:40:58	R2030	On 01/02/2018			Bond Future	1	6,100,000	0.00 Client	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	6,100,000	0.00 Member	Sell
9:40:58	R2030	On 01/02/2018			Bond Future	1	1,600,000	0.00 Client	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	8,500,000	0.00 Member	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	12,400,000	0.00 Member	Sell
9:40:58	R2030	On 01/02/2018			Bond Future	1	12,400,000	0.00 Member	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
9:40:58	R2030	On 01/02/2018			Bond Future	1	1,600,000	0.00 Member	Buy
9:40:59	R2030	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
9:40:59	R2030	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
9:40:59	R2030	On 01/02/2018			Bond Future	1	13,900,000	0.00 Client	Buy
9:40:59	R2030	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
9:40:59	R2030	On 01/02/2018			Bond Future	1	13,900,000	0.00 Member	Sell
15:14:15	R2030	On 01/02/2018			Bond Future	1	12,200,000	0.00 Member	Sell
15:14:15	R2030	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Buy
16:43:53	R2030	On 01/02/2018			Bond Future	1	7,500,000	0.00 Member	Sell
16:43:53	R2030	On 01/02/2018			Bond Future	1	7,500,000	0.00 Client	Buy
16:43:53	R2030	On 01/02/2018			Bond Future	1	7,500,000	0.00 Member	Buy
16:43:53	R2030	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell
16:43:53	R2030	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:43:53	R2030	On 01/02/2018			Bond Future	1	4,600,000	0.00 Client	Buy
16:43:53	R2030	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:43:53	R2030	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R2030 Bond Future</b>						<b>35</b>	<b>365,600,000</b>	<b>0.00</b>	
11:54:02	R2037	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
11:54:02	R2037	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
14:08:44	R2037	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Sell
14:08:44	R2037	On 01/02/2018			Bond Future	1	81,300,000	0.00 Member	Buy
15:52:55	R2037	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
15:52:55	R2037	On 01/02/2018			Bond Future	1	63,100,000	0.00 Member	Buy
15:52:55	R2037	On 01/02/2018			Bond Future	1	63,100,000	0.00 Member	Sell
15:52:55	R2037	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Sell
15:52:55	R2037	On 01/02/2018			Bond Future	1	63,100,000	0.00 Client	Sell
15:52:55	R2037	On 01/02/2018			Bond Future	1	4,300,000	0.00 Client	Sell
15:52:55	R2037	On 01/02/2018			Bond Future	1	4,300,000	0.00 Member	Buy
15:52:55	R2037	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
15:52:55	R2037	On 01/02/2018			Bond Future	1	6,500,000	0.00 Member	Sell
15:52:55	R2037	On 01/02/2018			Bond Future	1	4,300,000	0.00 Member	Sell
15:52:55	R2037	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Buy
15:52:55	R2037	On 01/02/2018			Bond Future	1	3,400,000	0.00 Client	Sell
15:52:55	R2037	On 01/02/2018			Bond Future	1	6,500,000	0.00 Member	Buy
15:52:55	R2037	On 01/02/2018			Bond Future	1	6,500,000	0.00 Client	Sell
15:57:02	R2037	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
15:57:02	R2037	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>20</b>	<b>336,800,000</b>	<b>0.00</b>	
11:24:38	R207	On 01/02/2018			Bond Future	1	8,200,000	0.00 Member	Sell
11:24:38	R207	On 01/02/2018			Bond Future	1	8,200,000	0.00 Member	Buy
15:56:32	R207	On 01/02/2018			Bond Future	1	8,200,000	0.00 Member	Buy
15:56:32	R207	On 01/02/2018			Bond Future	1	8,200,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>32,800,000</b>	<b>0.00</b>	
16:58:18	R209	On 01/02/2018			Bond Future	1	27,000,000	0.00 Member	Sell
16:58:18	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:20:55	R209	On 01/02/2018			Bond Future	1	23,300,000	0.00 Member	Buy
17:20:55	R209	On 01/02/2018			Bond Future	1	23,300,000	0.00 Member	Sell
17:20:55	R209	On 01/02/2018			Bond Future	1	23,300,000	0.00 Client	Buy
17:20:55	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Client	Buy
17:20:55	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>108,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>97</b>	<b>1,064,820,000</b>	<b>0.00</b>	