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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:08:09	I2038	On 01/11/2018		Bond Future	1	10,000,000	0.00 Member	Sell
10:08:09	I2038	On 01/11/2018		Bond Future	1	6,400,000	0.00 Member	Buy
11:57:58	I2038	On 01/11/2018		Bond Future	1	3,600,000	0.00 Member	Buy
11:57:58	I2038	On 01/11/2018		Bond Future	1	3,600,000	0.00 Client	Buy
11:57:58	I2038	On 01/11/2018		Bond Future	1	6,400,000	0.00 Client	Buy
11:57:58	I2038	On 01/11/2018		Bond Future	1	3,600,000	0.00 Member	Sell
11:57:58	I2038	On 01/11/2018		Bond Future	1	6,400,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>					<b>7</b>	<b>40,000,000</b>	<b>0.00</b>	
10:08:09	I2046	On 01/11/2018		Bond Future	1	14,400,000	0.00 Member	Sell
10:08:09	I2046	On 01/11/2018		Bond Future	1	6,700,000	0.00 Member	Buy
11:57:08	I2046	On 01/11/2018		Bond Future	1	3,800,000	0.00 Member	Sell
11:57:08	I2046	On 01/11/2018		Bond Future	1	3,800,000	0.00 Client	Buy
11:57:08	I2046	On 01/11/2018		Bond Future	1	3,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:57:08	I2046	On 01/11/2018			Bond Future	1	3,900,000	0.00 Member	Sell
11:57:08	I2046	On 01/11/2018			Bond Future	1	3,900,000	0.00 Client	Buy
11:57:08	I2046	On 01/11/2018			Bond Future	1	3,900,000	0.00 Member	Buy
11:57:08	I2046	On 01/11/2018			Bond Future	1	6,700,000	0.00 Member	Sell
11:57:08	I2046	On 01/11/2018			Bond Future	1	6,700,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>						<b>10</b>	<b>57,600,000</b>	<b>0.00</b>	
15:44:39	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Client	Sell
15:44:39	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Member	Buy
16:18:57	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Member	Sell
16:18:57	IGOV	On 01/11/2018			Index Future	1	10,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>	
9:38:52	R186	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Buy
9:38:52	R186	On 01/11/2018			Bond Future	1	12,400,000	0.00 Member	Sell
15:33:56	R186	On 01/11/2018			Bond Future	1	3,200,000	0.00 Member	Sell
15:33:56	R186	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
15:33:56	R186	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
15:33:56	R186	On 01/11/2018			Bond Future	1	3,200,000	0.00 Member	Buy
15:33:56	R186	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell
15:33:56	R186	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Sell
15:33:56	R186	On 01/11/2018			Bond Future	1	7,000,000	0.00 Client	Buy
15:33:56	R186	On 01/11/2018			Bond Future	1	3,200,000	0.00 Client	Buy
17:18:43	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:18:43	R186	On 01/11/2018			Bond Future	1	63,800,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	7,800,000	0.00 Client	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	5,800,000	0.00 Client	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	17,500,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	17,500,000	0.00 Member	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	17,500,000	0.00 Client	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	10,700,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	10,700,000	0.00 Member	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	8,100,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	8,100,000	0.00 Member	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	7,800,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	10,700,000	0.00 Client	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	7,800,000	0.00 Member	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	5,800,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	5,800,000	0.00 Member	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Buy
17:30:43	R186	On 01/11/2018			Bond Future	1	8,100,000	0.00 Client	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	4,200,000	0.00 Client	Sell
17:30:43	R186	On 01/11/2018			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>41</b>	<b>304,800,000</b>	<b>0.00</b>	
10:08:09	R202	On 01/11/2018			Bond Future	1	21,000,000	0.00 Member	Sell
10:08:09	R202	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Buy
11:59:10	R202	On 01/11/2018			Bond Future	1	7,600,000	0.00 Client	Buy
11:59:10	R202	On 01/11/2018			Bond Future	1	7,600,000	0.00 Member	Buy
11:59:10	R202	On 01/11/2018			Bond Future	1	7,600,000	0.00 Member	Sell
11:59:10	R202	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Sell
11:59:10	R202	On 01/11/2018			Bond Future	1	13,400,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>7</b>	<b>84,000,000</b>	<b>0.00</b>	
17:18:43	R2023	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:18:43	R2023	On 01/11/2018			Bond Future	1	62,800,000	0.00 Member	Sell
17:28:28	R2023	On 01/11/2018			Bond Future	1	5,900,000	0.00 Member	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Sell
17:28:28	R2023	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	7,800,000	0.00 Client	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	12,200,000	0.00 Client	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	5,900,000	0.00 Member	Sell
17:28:28	R2023	On 01/11/2018			Bond Future	1	25,500,000	0.00 Member	Sell
17:28:28	R2023	On 01/11/2018			Bond Future	1	25,500,000	0.00 Member	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	12,200,000	0.00 Member	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	25,500,000	0.00 Client	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	1,800,000	0.00 Client	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	7,800,000	0.00 Member	Sell
17:28:28	R2023	On 01/11/2018			Bond Future	1	5,900,000	0.00 Client	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	12,200,000	0.00 Member	Sell
17:28:28	R2023	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:28:28	R2023	On 01/11/2018			Bond Future	1	3,400,000	0.00 Client	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	7,800,000	0.00 Member	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	6,200,000	0.00 Member	Sell
17:28:28	R2023	On 01/11/2018			Bond Future	1	6,200,000	0.00 Member	Buy
17:28:28	R2023	On 01/11/2018			Bond Future	1	6,200,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>22</b>	<b>251,200,000</b>	<b>0.00</b>	
17:18:43	R2032	On 01/11/2018			Bond Future	1	88,000,000	0.00 Client	Sell
17:18:43	R2032	On 01/11/2018			Bond Future	1	88,000,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>176,000,000</b>	<b>0.00</b>	
17:18:43	R2035	On 01/11/2018			Bond Future	1	18,100,000	0.00 Client	Sell
17:18:43	R2035	On 01/11/2018			Bond Future	1	18,100,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>36,200,000</b>	<b>0.00</b>	
17:18:43	R2048	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:18:43	R2048	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
17:24:14	R2048	On 01/11/2018			Bond Future	1	800,000	0.00 Client	Sell
17:24:14	R2048	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>3,200,000</b>	<b>0.00</b>	
17:08:26	R207	On 01/11/2018			Bond Future	1	25,900,000	0.00 Member	Buy
17:08:26	R207	On 01/11/2018			Bond Future	1	6,500,000	0.00 Member	Sell
17:12:21	R207	On 01/11/2018			Bond Future	1	19,400,000	0.00 Member	Sell
17:12:21	R207	On 01/11/2018			Bond Future	1	6,500,000	0.00 Member	Buy
17:12:21	R207	On 01/11/2018			Bond Future	1	6,500,000	0.00 Client	Sell
17:12:21	R207	On 01/11/2018			Bond Future	1	19,400,000	0.00 Member	Buy
17:12:21	R207	On 01/11/2018			Bond Future	1	19,400,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>7</b>	<b>103,600,000</b>	<b>0.00</b>	
17:18:43	R208	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Sell
17:18:43	R208	On 01/11/2018			Bond Future	1	96,300,000	0.00 Member	Buy
17:32:02	R208	On 01/11/2018			Bond Future	1	16,600,000	0.00 Member	Sell
17:32:02	R208	On 01/11/2018			Bond Future	1	38,900,000	0.00 Member	Sell
17:32:02	R208	On 01/11/2018			Bond Future	1	22,500,000	0.00 Member	Sell
17:32:02	R208	On 01/11/2018			Bond Future	1	5,400,000	0.00 Client	Sell
17:32:02	R208	On 01/11/2018			Bond Future	1	38,900,000	0.00 Member	Buy
17:32:02	R208	On 01/11/2018			Bond Future	1	22,500,000	0.00 Client	Sell
17:32:02	R208	On 01/11/2018			Bond Future	1	16,600,000	0.00 Client	Sell
17:32:02	R208	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Buy
17:32:02	R208	On 01/11/2018			Bond Future	1	38,900,000	0.00 Client	Sell
17:32:02	R208	On 01/11/2018			Bond Future	1	12,900,000	0.00 Member	Buy
17:32:02	R208	On 01/11/2018			Bond Future	1	12,900,000	0.00 Member	Sell
17:32:02	R208	On 01/11/2018			Bond Future	1	22,500,000	0.00 Member	Buy
17:32:02	R208	On 01/11/2018			Bond Future	1	12,900,000	0.00 Client	Sell
17:32:02	R208	On 01/11/2018			Bond Future	1	16,600,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>16</b>	<b>385,200,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:22:46	R210	On 01/11/2018			Bond Future	1	26,500,000	0.00 Member	Sell
12:22:46	R210	On 01/11/2018			Bond Future	1	16,900,000	0.00 Member	Buy
12:30:01	R210	On 01/11/2018			Bond Future	1	9,600,000	0.00 Member	Buy
12:30:01	R210	On 01/11/2018			Bond Future	1	16,900,000	0.00 Client	Buy
12:30:01	R210	On 01/11/2018			Bond Future	1	9,600,000	0.00 Member	Sell
12:30:01	R210	On 01/11/2018			Bond Future	1	9,600,000	0.00 Client	Buy
12:30:01	R210	On 01/11/2018			Bond Future	1	16,900,000	0.00 Member	Sell
<b>Total for R210 Bond Future</b>						<b>7</b>	<b>106,000,000</b>	<b>0.00</b>	
17:18:43	R214	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
17:18:43	R214	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
17:32:33	R214	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
17:32:33	R214	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>133</b>	<b>1,549,840,000</b>	<b>0.00</b>	