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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:05:39	IGOV	On 03/08/2017		Index Future	1	10,000	0.00 Member	Buy
15:05:39	IGOV	On 03/08/2017		Index Future	1	10,000	0.00 Member	Sell
15:08:53	IGOV	On 03/08/2017		Index Future	1	10,000	0.00 Member	Sell
15:08:53	IGOV	On 03/08/2017		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>	
12:36:27	R186	On 03/08/2017		Bond Future	1	200,000,000	0.00 Member	Sell
12:36:27	R186	On 03/08/2017		Bond Future	1	200,000,000	0.00 Member	Buy
13:07:34	R186	On 03/08/2017		Bond Future	1	400,000,000	0.00 Member	Sell
13:07:34	R186	On 03/08/2017		Bond Future	1	400,000,000	0.00 Member	Buy
13:25:56	R186	On 03/08/2017		Bond Future	1	158,000,000	0.00 Member	Buy
13:25:56	R186	On 03/08/2017		Bond Future	1	400,000,000	0.00 Member	Sell
13:31:55	R186	On 03/08/2017		Bond Future	1	1,300,000	0.00 Member	Buy
13:31:55	R186	On 03/08/2017		Bond Future	1	200,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:57:20	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
13:57:20	R186	On 03/08/2017			Bond Future	1	8,200,000	0.00 Member	Sell
14:55:01	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	29,500,000	0.00 Member	Sell
14:55:01	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
14:55:01	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
14:55:01	R186	On 03/08/2017			Bond Future	1	14,100,000	0.00 Client	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Client	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
14:55:01	R186	On 03/08/2017			Bond Future	1	14,100,000	0.00 Member	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	12,000,000	0.00 Client	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	77,700,000	0.00 Client	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Sell
14:55:01	R186	On 03/08/2017			Bond Future	1	77,700,000	0.00 Member	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	16,400,000	0.00 Member	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	29,500,000	0.00 Member	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	14,100,000	0.00 Member	Sell
14:55:01	R186	On 03/08/2017			Bond Future	1	16,400,000	0.00 Member	Sell
14:55:01	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Sell
14:55:01	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	16,400,000	0.00 Client	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	29,500,000	0.00 Client	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Buy
14:55:01	R186	On 03/08/2017			Bond Future	1	77,700,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	158,000,000	0.00 Client	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	33,300,000	0.00 Client	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	28,600,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	24,200,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	12,500,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	40,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	158,000,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	33,300,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	40,700,000	0.00 Client	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	28,600,000	0.00 Client	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	12,500,000	0.00 Client	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	40,700,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	24,200,000	0.00 Member	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	28,600,000	0.00 Member	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	40,500,000	0.00 Client	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	24,200,000	0.00 Client	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	59,700,000	0.00 Client	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	33,300,000	0.00 Member	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	59,700,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	59,700,000	0.00 Member	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	40,500,000	0.00 Member	Sell
14:59:00	R186	On 03/08/2017			Bond Future	1	40,500,000	0.00 Member	Buy
14:59:00	R186	On 03/08/2017			Bond Future	1	12,500,000	0.00 Member	Buy
16:16:28	R186	On 03/08/2017			Bond Future	1	47,500,000	0.00 Member	Sell
16:16:28	R186	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Buy
16:43:09	R186	On 03/08/2017			Bond Future	1	379,400,000	0.00 Member	Buy
16:43:09	R186	On 03/08/2017			Bond Future	1	120,000,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
16:44:22	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
16:44:22	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	48,400,000	0.00 Member	Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	35,400,000	0.00 Client	Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	48,400,000	0.00 Client	Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Client	Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	14,300,000	0.00 Client	Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	47,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	14,300,000	0.00 Member	Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	35,400,000	0.00 Member	Sell
17:40:52	R186	On 03/08/2017			Bond Future	1	35,400,000	0.00 Member	Buy
17:40:52	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Buy
17:40:52	R186	On 03/08/2017			Bond Future	1	48,400,000	0.00 Member	Buy
17:40:52	R186	On 03/08/2017			Bond Future	1	47,500,000	0.00 Member	Buy
17:40:52	R186	On 03/08/2017			Bond Future	1	14,300,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	89,700,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	122,400,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	11,300,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	36,000,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	120,000,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	11,300,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	11,300,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	36,000,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	89,700,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	89,700,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	122,400,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	36,000,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	120,000,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	122,400,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>138</b>	<b>5,750,400,000</b>	<b>0.00</b>	
17:22:25	R2037	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
17:22:25	R2037	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
16:26:13	R209	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
16:26:13	R209	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
17:16:16	R209	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:16:16	R209	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				4	6,000,000		0.00
	Grand Total for all Instruments				148	5,796,440,000		0.00