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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:58:06	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Buy
15:58:06	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Sell
16:04:58	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Member	Buy
16:04:58	GOVI	On 02/11/2017		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
17:11:35	IGOV	On 02/11/2017		Index Future	1	10,000	0.00 Client	Sell
17:11:35	IGOV	On 02/11/2017		Index Future	1	10,000	0.00 Member	Buy
17:19:13	IGOV	On 02/11/2017		Index Future	1	10,000	0.00 Member	Sell
17:19:13	IGOV	On 02/11/2017		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>	
8:17:13	R186	On 02/11/2017		Bond Future	1	1,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:17:13	R186	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Sell
8:32:12	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
8:32:12	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
9:01:51	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Buy
9:01:51	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
9:11:49	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
9:11:49	R186	On 02/11/2017			Bond Future	1	23,300,000	0.00 Member	Sell
9:40:02	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
9:40:02	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	2,400,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	4,400,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	2,300,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	900,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Member	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	600,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	1,900,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
10:10:12	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
10:10:12	R186	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
10:52:51	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:52:51	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Buy
10:59:52	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
10:59:52	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
11:10:06	R186	On 02/11/2017			Bond Future	1	32,600,000	0.00 Member	Sell
11:10:06	R186	On 02/11/2017			Bond Future	1	31,200,000	0.00 Member	Buy
11:11:19	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Member	Sell
11:11:19	R186	On 02/11/2017			Bond Future	1	10,000,000	0.00 Client	Buy
11:51:00	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
11:51:00	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
11:51:07	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
11:51:07	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Buy
11:51:13	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
11:51:13	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
11:51:19	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Member	Sell
11:51:19	R186	On 02/11/2017			Bond Future	1	2,000,000	0.00 Client	Buy
12:03:54	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Buy
12:03:54	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
13:27:57	R186	On 02/11/2017			Bond Future	1	31,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:27:57	R186	On 02/11/2017			Bond Future	1	31,200,000	0.00 Client	Buy
13:27:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
13:27:57	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Buy
13:27:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
13:27:57	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
13:27:57	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:27:57	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:10:48	R186	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Buy
14:10:48	R186	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Sell
14:17:41	R186	On 02/11/2017			Bond Future	1	1,700,000	0.00 Client	Buy
14:17:41	R186	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Sell
16:53:39	R186	On 02/11/2017			Bond Future	1	9,000,000	0.00 Client	Buy
16:53:39	R186	On 02/11/2017			Bond Future	1	9,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>86</b>	<b>528,400,000</b>	<b>0.00</b>	
8:14:55	R2023	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
8:14:55	R2023	On 02/11/2017			Bond Future	1	15,700,000	0.00 Member	Sell
14:16:41	R2023	On 02/11/2017			Bond Future	1	5,100,000	0.00 Client	Buy
14:16:41	R2023	On 02/11/2017			Bond Future	1	5,100,000	0.00 Member	Sell
14:16:41	R2023	On 02/11/2017			Bond Future	1	5,100,000	0.00 Member	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	3,800,000	0.00 Client	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	1,800,000	0.00 Client	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Sell
14:16:42	R2023	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
14:16:42	R2023	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:16:42	R2023	On 02/11/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:16:42	R2023	On 02/11/2017			Bond Future	1	2,300,000	0.00 Member	Sell
14:16:42	R2023	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
14:16:42	R2023	On 02/11/2017			Bond Future	1	2,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:16:42	R2023	On 02/11/2017			Bond Future	1	1,800,000	0.00 Member	Sell
14:16:42	R2023	On 02/11/2017			Bond Future	1	2,300,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>22</b>	<b>62,800,000</b>	<b>0.00</b>	
11:10:06	R2035	On 02/11/2017			Bond Future	1	36,600,000	0.00 Member	Sell
11:10:06	R2035	On 02/11/2017			Bond Future	1	36,600,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>73,200,000</b>	<b>0.00</b>	
11:52:46	R2048	On 02/11/2017			Bond Future	1	140,000,000	0.00 Member	Sell
11:52:46	R2048	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Buy
11:57:53	R2048	On 02/11/2017			Bond Future	1	120,000,000	0.00 Member	Buy
11:57:53	R2048	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Sell
11:57:53	R2048	On 02/11/2017			Bond Future	1	20,000,000	0.00 Client	Buy
11:57:53	R2048	On 02/11/2017			Bond Future	1	120,000,000	0.00 Client	Buy
11:57:53	R2048	On 02/11/2017			Bond Future	1	120,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>7</b>	<b>560,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>125</b>	<b>1,224,480,000</b>	<b>0.00</b>	