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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:52:52	GOVI	On 01/02/2018		GOVI	1	20,000	0.00 Client	Sell
10:52:52	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
11:18:38	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
11:18:38	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
11:18:38	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
11:18:38	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
11:18:38	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
12:42:50	GOVI	On 01/02/2018		GOVI	1	60,000	0.00 Client	Buy
12:42:50	GOVI	On 01/02/2018		GOVI	1	40,000	0.00 Member	Sell
17:51:52	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
17:51:52	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
17:51:52	GOVI	On 01/02/2018		GOVI	1	40,000	0.00 Member	Buy
17:51:52	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
17:51:52	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
17:51:52	GOVI	On 01/02/2018		GOVI	1	40,000	0.00 Client	Sell
17:51:52	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:51:52	GOVI	On 01/02/2018			GOVI	1	10,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>						<b>17</b>	<b>320,000</b>	<b>0.00</b>	
9:49:26	I2050	On 01/02/2018			Bond Future	1	102,500,000	0.00 Member	Sell
9:49:26	I2050	On 01/02/2018			Bond Future	1	102,500,000	0.00 Member	Buy
11:00:31	I2050	On 01/02/2018			Bond Future	1	102,500,000	0.00 Member	Sell
11:00:31	I2050	On 01/02/2018			Bond Future	1	102,500,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>410,000,000</b>	<b>0.00</b>	
11:03:56	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Client	Buy
11:03:56	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
11:26:00	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Client	Sell
11:26:00	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Buy
11:40:14	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Buy
11:40:14	R186	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Sell
11:50:24	R186	On 01/02/2018			Bond Future	1	16,600,000	0.00 Member	Sell
11:50:24	R186	On 01/02/2018			Bond Future	1	16,600,000	0.00 Member	Buy
11:50:24	R186	On 01/02/2018			Bond Future	1	16,600,000	0.00 Client	Buy
11:50:25	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Client	Buy
11:50:25	R186	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Sell
12:03:17	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Buy
12:03:17	R186	On 01/02/2018			Bond Future	1	30,000,000	0.00 Member	Sell
12:16:12	R186	On 01/02/2018			Bond Future	1	24,700,000	0.00 Member	Buy
12:16:12	R186	On 01/02/2018			Bond Future	1	24,700,000	0.00 Client	Buy
12:16:12	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Member	Sell
12:16:12	R186	On 01/02/2018			Bond Future	1	24,700,000	0.00 Member	Sell
12:16:12	R186	On 01/02/2018			Bond Future	1	5,300,000	0.00 Client	Buy
15:05:13	R186	On 01/02/2018			Bond Future	1	34,500,000	0.00 Member	Buy
15:05:13	R186	On 01/02/2018			Bond Future	1	34,500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>20</b>	<b>304,000,000</b>	<b>0.00</b>	
11:24:49	R202	On 01/02/2018			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
11:24:49	R202	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
16:50:57	R2032	On 01/02/2018			Bond Future	1	6,100,000	0.00 Client	Buy
16:50:57	R2032	On 01/02/2018			Bond Future	1	6,100,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>12,200,000</b>	<b>0.00</b>	
12:54:02	R2037	On 01/02/2018			Bond Future	1	24,200,000	0.00 Member	Sell
12:54:02	R2037	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Buy
14:51:40	R2037	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
14:51:40	R2037	On 01/02/2018			Bond Future	1	14,000,000	0.00 Member	Sell
14:51:40	R2037	On 01/02/2018			Bond Future	1	14,000,000	0.00 Member	Buy
14:51:40	R2037	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
14:51:40	R2037	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
14:51:40	R2037	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
14:51:40	R2037	On 01/02/2018			Bond Future	1	14,000,000	0.00 Client	Buy
14:51:40	R2037	On 01/02/2018			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>10</b>	<b>96,800,000</b>	<b>0.00</b>	
16:23:55	R204	On 01/02/2018			Bond Future	1	1,000,000,000	0.00 Member	Sell
16:23:55	R204	On 01/02/2018			Bond Future	1	200,000,000	0.00 Member	Buy
16:34:08	R204	On 01/02/2018			Bond Future	1	800,000,000	0.00 Member	Sell
16:34:08	R204	On 01/02/2018			Bond Future	1	800,000,000	0.00 Member	Buy
16:34:08	R204	On 01/02/2018			Bond Future	1	800,000,000	0.00 Client	Buy
16:34:08	R204	On 01/02/2018			Bond Future	1	200,000,000	0.00 Member	Sell
16:34:08	R204	On 01/02/2018			Bond Future	1	200,000,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>7</b>	<b>4,000,000,000</b>	<b>0.00</b>	
15:31:06	R2048	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
15:31:06	R2048	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
9:25:32	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
9:25:32	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
9:52:13	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
9:52:13	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Sell
9:57:04	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
9:57:04	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
9:57:04	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
9:57:04	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
10:04:50	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
10:04:50	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Buy
10:05:18	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
10:05:18	R208	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Buy
<b>Total for R208 Bond Future</b>						<b>12</b>	<b>48,000,000</b>	<b>0.00</b>	
11:10:38	R209	On 01/02/2018			Bond Future	1	167,500,000	0.00 Member	Buy
11:10:38	R209	On 01/02/2018			Bond Future	1	142,900,000	0.00 Member	Sell
11:32:40	R209	On 01/02/2018			Bond Future	1	24,600,000	0.00 Client	Sell
11:32:40	R209	On 01/02/2018			Bond Future	1	24,600,000	0.00 Member	Sell
11:32:40	R209	On 01/02/2018			Bond Future	1	24,600,000	0.00 Member	Buy
11:32:56	R209	On 01/02/2018			Bond Future	1	142,900,000	0.00 Client	Sell
11:32:56	R209	On 01/02/2018			Bond Future	1	142,900,000	0.00 Member	Buy
12:05:18	R209	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:05:18	R209	On 01/02/2018			Bond Future	1	10,000,000	0.00 Client	Buy
13:17:34	R209	On 01/02/2018			Bond Future	1	7,400,000	0.00 Member	Sell
13:17:34	R209	On 01/02/2018			Bond Future	1	7,400,000	0.00 Client	Buy
15:09:33	R209	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
15:09:33	R209	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy
15:25:01	R209	On 01/02/2018			Bond Future	1	13,100,000	0.00 Member	Buy
15:25:01	R209	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
15:25:01	R209	On 01/02/2018			Bond Future	1	13,100,000	0.00 Member	Sell
15:25:01	R209	On 01/02/2018			Bond Future	1	13,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:25:01	R209	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Buy
16:06:38	R209	On 01/02/2018	9.75	Call	Bond Future	1	70,000,000	0.00 Member	Buy
16:06:38	R209	On 01/02/2018	9.75	Call	Bond Future	1	500,000,000	0.00 Member	Sell
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	21,000,000	0.00 Member	Sell
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	4,000,000	0.00 Member	Sell
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	127,000,000	0.00 Member	Buy
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	42,000,000	0.00 Member	Buy
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	21,000,000	0.00 Member	Buy
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	42,000,000	0.00 Client	Buy
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	127,000,000	0.00 Client	Buy
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	4,000,000	0.00 Client	Buy
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	42,000,000	0.00 Member	Sell
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	21,000,000	0.00 Client	Buy
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	127,000,000	0.00 Member	Sell
17:00:32	R209	On 01/02/2018	9.75	Call	Bond Future	1	4,000,000	0.00 Member	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	50,000,000	0.00 Member	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	70,000,000	0.00 Member	Sell
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	29,000,000	0.00 Member	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	124,000,000	0.00 Member	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	4,000,000	0.00 Member	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	29,000,000	0.00 Member	Sell
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	124,000,000	0.00 Client	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	50,000,000	0.00 Member	Sell
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	29,000,000	0.00 Client	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	29,000,000	0.00 Member	Sell
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	4,000,000	0.00 Client	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	29,000,000	0.00 Member	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	70,000,000	0.00 Client	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	29,000,000	0.00 Client	Buy
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	124,000,000	0.00 Member	Sell
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	4,000,000	0.00 Member	Sell
17:00:33	R209	On 01/02/2018	9.75	Call	Bond Future	1	50,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>49</b>	<b>2,764,800,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>125</b>	<b>7,638,120,000</b>		<b>0.00</b>

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