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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:38:02	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Sell
10:38:02	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
10:54:13	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
10:54:13	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
8:45:06	R186	On 03/05/2018		Bond Future	1	15,300,000	0.00 Member	Sell
8:45:06	R186	On 03/05/2018		Bond Future	1	23,700,000	0.00 Member	Buy
8:57:24	R186	On 03/05/2018		Bond Future	1	10,100,000	0.00 Member	Buy
8:57:24	R186	On 03/05/2018		Bond Future	1	3,300,000	0.00 Member	Sell
9:33:04	R186	On 03/05/2018		Bond Future	1	5,800,000	0.00 Member	Buy
9:33:04	R186	On 03/05/2018		Bond Future	1	46,800,000	0.00 Member	Sell
10:34:48	R186	On 03/05/2018		Bond Future	1	6,800,000	0.00 Member	Buy
10:34:48	R186	On 03/05/2018		Bond Future	1	6,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:34:48	R186	On 03/05/2018			Bond Future	1	6,800,000	0.00 Member	Sell
10:35:34	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
10:35:34	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
10:36:01	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Client	Sell
10:36:01	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Buy
10:47:06	R186	On 03/05/2018			Bond Future	1	8,400,000	0.00 Member	Buy
10:47:06	R186	On 03/05/2018			Bond Future	1	8,400,000	0.00 Client	Sell
10:47:06	R186	On 03/05/2018			Bond Future	1	8,400,000	0.00 Member	Sell
10:47:06	R186	On 03/05/2018			Bond Future	1	15,300,000	0.00 Member	Buy
10:47:06	R186	On 03/05/2018			Bond Future	1	15,300,000	0.00 Client	Sell
10:55:08	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
10:55:08	R186	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Sell
10:55:08	R186	On 03/05/2018			Bond Future	1	5,800,000	0.00 Client	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	5,800,000	0.00 Member	Sell
10:55:08	R186	On 03/05/2018			Bond Future	1	6,800,000	0.00 Member	Sell
10:55:08	R186	On 03/05/2018			Bond Future	1	12,200,000	0.00 Member	Sell
10:55:08	R186	On 03/05/2018			Bond Future	1	9,400,000	0.00 Member	Sell
10:55:08	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
10:55:08	R186	On 03/05/2018			Bond Future	1	5,500,000	0.00 Client	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	12,200,000	0.00 Client	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	1,400,000	0.00 Client	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	6,800,000	0.00 Client	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	12,200,000	0.00 Member	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Sell
10:55:08	R186	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	6,800,000	0.00 Member	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	9,400,000	0.00 Member	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	9,400,000	0.00 Client	Buy
10:55:08	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
11:11:29	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
11:11:29	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
12:35:42	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:35:42	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
12:50:11	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
12:50:11	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
12:50:11	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
12:50:11	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
12:50:11	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Sell
14:07:40	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Buy
14:07:40	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
14:11:36	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
14:11:36	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Buy
14:11:36	R186	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Sell
14:11:36	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
14:11:36	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Sell
15:58:06	R186	On 03/05/2018			Bond Future	1	115,000,000	0.00 Client	Sell
15:58:06	R186	On 03/05/2018			Bond Future	1	115,000,000	0.00 Member	Buy
16:04:34	R186	On 03/05/2018			Bond Future	1	109,900,000	0.00 Member	Buy
16:04:34	R186	On 03/05/2018			Bond Future	1	109,900,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>61</b>	<b>816,200,000</b>	<b>0.00</b>	
10:31:19	R204	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
10:31:19	R204	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:22:52	R204	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:22:52	R204	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
8:56:09	R2040	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Buy
8:56:09	R2040	On 03/05/2018			Bond Future	1	2,100,000	0.00 Client	Sell
10:39:24	R2040	On 03/05/2018			Bond Future	1	532,500,000	0.00 Member	Buy
10:39:24	R2040	On 03/05/2018			Bond Future	1	22,100,000	0.00 Member	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	800,000	0.00 Client	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	54,700,000	0.00 Client	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Buy
11:02:32	R2040	On 03/05/2018			Bond Future	1	278,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	54,700,000	0.00 Member	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	86,000,000	0.00 Member	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	278,300,000	0.00 Member	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	50,200,000	0.00 Member	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	22,100,000	0.00 Client	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	1,400,000	0.00 Client	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	31,300,000	0.00 Client	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	50,200,000	0.00 Member	Buy
11:02:32	R2040	On 03/05/2018			Bond Future	1	50,200,000	0.00 Client	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	86,000,000	0.00 Client	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	7,700,000	0.00 Client	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	278,300,000	0.00 Member	Buy
11:02:32	R2040	On 03/05/2018			Bond Future	1	22,100,000	0.00 Member	Buy
11:02:32	R2040	On 03/05/2018			Bond Future	1	54,700,000	0.00 Member	Buy
11:02:32	R2040	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	31,300,000	0.00 Member	Buy
11:02:32	R2040	On 03/05/2018			Bond Future	1	31,300,000	0.00 Member	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	7,700,000	0.00 Member	Buy
11:02:32	R2040	On 03/05/2018			Bond Future	1	7,700,000	0.00 Member	Sell
11:02:32	R2040	On 03/05/2018			Bond Future	1	86,000,000	0.00 Member	Buy
11:02:32	R2040	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Buy
14:07:40	R2040	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
14:07:40	R2040	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>32</b>	<b>2,138,200,000</b>	<b>0.00</b>	
9:33:04	R2044	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
9:33:04	R2044	On 03/05/2018			Bond Future	1	24,500,000	0.00 Member	Buy
10:06:16	R2044	On 03/05/2018			Bond Future	1	30,000,000	0.00 Client	Buy
10:06:16	R2044	On 03/05/2018			Bond Future	1	30,000,000	0.00 Client	Buy
10:06:16	R2044	On 03/05/2018			Bond Future	1	30,000,000	0.00 Client	Sell
10:06:16	R2044	On 03/05/2018			Bond Future	1	30,000,000	0.00 Client	Sell
10:51:22	R2044	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Sell
10:51:22	R2044	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
10:51:22	R2044	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:51:23	R2044	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Sell
10:51:23	R2044	On 03/05/2018			Bond Future	1	4,700,000	0.00 Client	Sell
10:51:23	R2044	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
10:51:23	R2044	On 03/05/2018			Bond Future	1	4,700,000	0.00 Member	Buy
10:51:23	R2044	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Sell
10:51:23	R2044	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Buy
10:51:23	R2044	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Sell
10:51:23	R2044	On 03/05/2018			Bond Future	1	3,800,000	0.00 Member	Sell
10:51:23	R2044	On 03/05/2018			Bond Future	1	8,500,000	0.00 Client	Sell
10:51:23	R2044	On 03/05/2018			Bond Future	1	3,800,000	0.00 Client	Sell
10:51:23	R2044	On 03/05/2018			Bond Future	1	3,800,000	0.00 Member	Buy
16:54:19	R2044	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Buy
16:54:19	R2044	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Sell
16:54:19	R2044	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Sell
16:54:19	R2044	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>24</b>	<b>218,400,000</b>	<b>0.00</b>	
8:49:10	R208	On 03/05/2018			Bond Future	1	27,000,000	0.00 Member	Buy
8:49:10	R208	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
9:39:32	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
9:39:32	R208	On 03/05/2018			Bond Future	1	13,800,000	0.00 Member	Buy
10:19:04	R208	On 03/05/2018			Bond Future	1	3,800,000	0.00 Client	Sell
10:19:04	R208	On 03/05/2018			Bond Future	1	8,300,000	0.00 Client	Sell
10:19:04	R208	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
10:19:04	R208	On 03/05/2018			Bond Future	1	8,300,000	0.00 Member	Buy
10:19:04	R208	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
10:19:04	R208	On 03/05/2018			Bond Future	1	10,200,000	0.00 Member	Buy
10:19:04	R208	On 03/05/2018			Bond Future	1	3,800,000	0.00 Member	Buy
10:19:04	R208	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Sell
10:19:04	R208	On 03/05/2018			Bond Future	1	10,200,000	0.00 Client	Sell
10:19:04	R208	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
10:19:04	R208	On 03/05/2018			Bond Future	1	8,300,000	0.00 Member	Sell
10:19:04	R208	On 03/05/2018			Bond Future	1	10,200,000	0.00 Member	Sell
10:19:04	R208	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Sell
10:19:04	R208	On 03/05/2018			Bond Future	1	3,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	4,200,000	0.00 Client	Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	4,200,000	0.00 Member	Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	5,200,000	0.00 Member	Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
10:37:57	R208	On 03/05/2018			Bond Future	1	5,200,000	0.00 Client	Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	4,200,000	0.00 Member	Buy
10:37:57	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	5,200,000	0.00 Member	Buy
10:37:57	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
10:37:57	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
10:37:57	R208	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
13:47:25	R208	On 03/05/2018			Bond Future	1	28,000,000	0.00 Member	Buy
13:47:25	R208	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell
13:58:25	R208	On 03/05/2018			Bond Future	1	10,700,000	0.00 Client	Sell
13:58:25	R208	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Sell
13:58:25	R208	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
13:58:25	R208	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
13:58:25	R208	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
13:58:25	R208	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
13:58:25	R208	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Sell
13:58:25	R208	On 03/05/2018			Bond Future	1	10,700,000	0.00 Member	Sell
13:58:25	R208	On 03/05/2018			Bond Future	1	10,700,000	0.00 Member	Buy
13:58:25	R208	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
13:58:25	R208	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Sell
13:58:25	R208	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Buy
13:58:25	R208	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Sell
13:58:25	R208	On 03/05/2018			Bond Future	1	8,500,000	0.00 Client	Sell
14:04:25	R208	On 03/05/2018			Bond Future	1	14,000,000	0.00 Member	Buy
14:04:25	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
14:09:25	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
14:09:25	R208	On 03/05/2018			Bond Future	1	4,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	5,300,000	0.00 Member	Buy
14:09:25	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
14:09:25	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	4,300,000	0.00 Member	Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	5,300,000	0.00 Member	Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	4,300,000	0.00 Client	Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	5,300,000	0.00 Client	Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Sell
14:09:25	R208	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>64</b>	<b>331,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>189</b>	<b>3,508,040,000</b>	<b>0.00</b>	