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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:35:53	GOVI	On 03/05/2018		GOVI	1	30,000	0.00 Client	Buy
10:35:53	GOVI	On 03/05/2018		GOVI	1	30,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>	
18:04:54	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	250,000,000	0.00 Client	Buy
18:04:54	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:04:54	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:04:54	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
18:04:54	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
18:04:54	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:04:54	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	150,000,000	0.00 Member	Sell
18:04:54	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	150,000,000	0.00 Member	Buy
18:04:54	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	150,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>9</b>	<b>1,200,000,000</b>	<b>0.00</b>	
9:58:49	R186	On 03/05/2018			Bond Future	1	57,000,000	0.00 Member	Buy
9:58:49	R186	On 03/05/2018			Bond Future	1	57,000,000	0.00 Member	Sell
10:25:26	R186	On 03/05/2018			Bond Future	1	57,000,000	0.00 Member	Sell
10:25:26	R186	On 03/05/2018			Bond Future	1	57,000,000	0.00 Client	Buy
15:22:50	R186	On 03/05/2018			Bond Future	1	90,000,000	0.00 Member	Buy
15:22:50	R186	On 03/05/2018			Bond Future	1	143,000,000	0.00 Member	Sell
16:16:50	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:16:50	R186	On 03/05/2018			Bond Future	1	43,000,000	0.00 Client	Buy
16:16:50	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:16:50	R186	On 03/05/2018			Bond Future	1	90,000,000	0.00 Member	Sell
16:16:50	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:16:50	R186	On 03/05/2018			Bond Future	1	43,000,000	0.00 Member	Sell
16:16:50	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:16:50	R186	On 03/05/2018			Bond Future	1	43,000,000	0.00 Member	Buy
16:16:50	R186	On 03/05/2018			Bond Future	1	90,000,000	0.00 Client	Buy
16:16:50	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:16:50	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:45:54	R186	On 03/05/2018			Bond Future	1	27,000,000	0.00 Member	Buy
16:45:54	R186	On 03/05/2018			Bond Future	1	5,400,000	0.00 Member	Sell
16:53:19	R186	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Buy
16:53:19	R186	On 03/05/2018			Bond Future	1	9,000,000	0.00 Member	Sell
16:53:19	R186	On 03/05/2018			Bond Future	1	12,600,000	0.00 Member	Buy
16:53:19	R186	On 03/05/2018			Bond Future	1	12,600,000	0.00 Member	Sell
16:53:19	R186	On 03/05/2018			Bond Future	1	5,400,000	0.00 Member	Buy
16:53:19	R186	On 03/05/2018			Bond Future	1	9,000,000	0.00 Client	Sell
16:53:19	R186	On 03/05/2018			Bond Future	1	12,600,000	0.00 Client	Sell
16:53:19	R186	On 03/05/2018			Bond Future	1	5,400,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>27</b>	<b>908,000,000</b>	<b>0.00</b>	
9:21:51	R2023	On 03/05/2018			Bond Future	1	401,800,000	0.00 Member	Buy
9:21:51	R2023	On 03/05/2018			Bond Future	1	309,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
11:19:48	R2023	On 03/05/2018			Bond Future	1	87,800,000	0.00 Client	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
11:19:48	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
11:19:48	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
11:19:48	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
11:19:48	R2023	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	87,800,000	0.00 Member	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
11:19:48	R2023	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Sell
11:19:48	R2023	On 03/05/2018			Bond Future	1	87,800,000	0.00 Member	Buy
12:27:16	R2023	On 03/05/2018			Bond Future	1	14,700,000	0.00 Client	Buy
12:27:16	R2023	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Sell
15:22:50	R2023	On 03/05/2018			Bond Future	1	9,400,000	0.00 Member	Buy
15:22:50	R2023	On 03/05/2018			Bond Future	1	28,500,000	0.00 Member	Sell
16:17:44	R2023	On 03/05/2018			Bond Future	1	8,000,000	0.00 Client	Buy
16:17:44	R2023	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Buy
16:17:44	R2023	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Sell
16:17:44	R2023	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Sell
16:17:44	R2023	On 03/05/2018			Bond Future	1	9,400,000	0.00 Member	Sell
16:17:44	R2023	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Buy
16:17:44	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Sell
16:17:44	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Buy
16:17:44	R2023	On 03/05/2018			Bond Future	1	4,100,000	0.00 Client	Buy
16:17:44	R2023	On 03/05/2018			Bond Future	1	9,400,000	0.00 Client	Buy
16:17:44	R2023	On 03/05/2018			Bond Future	1	7,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2023 Bond Future</b>						<b>38</b>	<b>1,132,600,000</b>	<b>0.00</b>	
11:34:38	R2040	On 03/05/2018			Bond Future	1	225,500,000	0.00 Member	Sell
11:34:38	R2040	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	110,500,000	0.00 Member	Sell
12:15:35	R2040	On 03/05/2018			Bond Future	1	13,800,000	0.00 Member	Sell
12:15:35	R2040	On 03/05/2018			Bond Future	1	21,400,000	0.00 Client	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	32,500,000	0.00 Member	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	21,400,000	0.00 Member	Sell
12:15:35	R2040	On 03/05/2018			Bond Future	1	21,400,000	0.00 Member	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
12:15:35	R2040	On 03/05/2018			Bond Future	1	32,500,000	0.00 Member	Sell
12:15:35	R2040	On 03/05/2018			Bond Future	1	110,500,000	0.00 Member	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	45,000,000	0.00 Member	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	13,800,000	0.00 Member	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	110,500,000	0.00 Client	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	13,800,000	0.00 Client	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	45,000,000	0.00 Client	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	45,000,000	0.00 Member	Sell
12:15:35	R2040	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
12:15:35	R2040	On 03/05/2018			Bond Future	1	32,500,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>19</b>	<b>902,000,000</b>	<b>0.00</b>	
9:21:51	R2044	On 03/05/2018			Bond Future	1	183,600,000	0.00 Member	Sell
9:21:51	R2044	On 03/05/2018			Bond Future	1	141,100,000	0.00 Member	Buy
11:21:30	R2044	On 03/05/2018			Bond Future	1	40,200,000	0.00 Member	Buy
11:21:30	R2044	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Buy
11:21:30	R2044	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Buy
11:21:30	R2044	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
11:21:30	R2044	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
11:21:30	R2044	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
11:21:30	R2044	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Sell
11:21:30	R2044	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:21:30	R2044	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
11:21:30	R2044	On 03/05/2018			Bond Future	1	40,200,000	0.00 Client	Buy
11:21:30	R2044	On 03/05/2018			Bond Future	1	40,200,000	0.00 Member	Sell
11:21:30	R2044	On 03/05/2018			Bond Future	1	200,000	0.00 Client	Buy
11:21:31	R2044	On 03/05/2018			Bond Future	1	200,000	0.00 Client	Buy
11:21:31	R2044	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Sell
11:21:31	R2044	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Sell
11:21:31	R2044	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Sell
11:21:31	R2044	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Buy
11:21:31	R2044	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
11:21:31	R2044	On 03/05/2018			Bond Future	1	200,000	0.00 Client	Buy
11:21:31	R2044	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
11:21:31	R2044	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>23</b>	<b>452,200,000</b>	<b>0.00</b>	
13:48:36	R209	On 03/05/2018			Bond Future	1	13,400,000	0.00 Member	Sell
13:48:36	R209	On 03/05/2018			Bond Future	1	13,400,000	0.00 Member	Buy
15:05:35	R209	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Sell
15:05:35	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
15:05:35	R209	On 03/05/2018			Bond Future	1	4,600,000	0.00 Client	Buy
15:05:35	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Buy
15:05:35	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Buy
15:05:35	R209	On 03/05/2018			Bond Future	1	8,200,000	0.00 Client	Buy
15:05:35	R209	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Sell
15:05:35	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
16:45:12	R209	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Sell
16:45:12	R209	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:52:24	R209	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Buy
16:52:24	R209	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:52:24	R209	On 03/05/2018			Bond Future	1	8,200,000	0.00 Member	Sell
16:52:24	R209	On 03/05/2018			Bond Future	1	11,800,000	0.00 Member	Buy
16:52:24	R209	On 03/05/2018			Bond Future	1	8,200,000	0.00 Client	Buy
16:52:24	R209	On 03/05/2018			Bond Future	1	11,800,000	0.00 Client	Buy
16:52:24	R209	On 03/05/2018			Bond Future	1	11,800,000	0.00 Member	Sell
16:52:24	R209	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				20	153,600,000		0.00
	Grand Total for all Instruments				138	4,748,460,000		0.00