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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:37:39	IGOV	On 01/11/2018		Index Future	1	20,000	0.00 Client	Sell
15:37:39	IGOV	On 01/11/2018		Index Future	1	20,000	0.00 Member	Buy
16:25:48	IGOV	On 01/11/2018		Index Future	1	20,000	0.00 Member	Sell
16:25:48	IGOV	On 01/11/2018		Index Future	1	20,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>	
10:24:43	R186	On 01/11/2018		Bond Future	1	16,000,000	0.00 Member	Sell
10:24:43	R186	On 01/11/2018		Bond Future	1	16,000,000	0.00 Member	Buy
10:38:47	R186	On 01/11/2018		Bond Future	1	64,000,000	0.00 Member	Buy
10:38:47	R186	On 01/11/2018		Bond Future	1	74,300,000	0.00 Member	Sell
10:40:45	R186	On 01/11/2018		Bond Future	1	16,000,000	0.00 Client	Buy
10:40:45	R186	On 01/11/2018		Bond Future	1	16,000,000	0.00 Member	Sell
11:09:39	R186	On 01/11/2018		Bond Future	1	2,600,000	0.00 Client	Buy
11:09:39	R186	On 01/11/2018		Bond Future	1	5,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:09:39	R186	On 01/11/2018			Bond Future	1	64,000,000	0.00 Client	Buy
11:09:39	R186	On 01/11/2018			Bond Future	1	2,400,000	0.00 Client	Buy
11:09:39	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Member	Sell
11:09:39	R186	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Buy
11:09:39	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Member	Buy
11:09:39	R186	On 01/11/2018			Bond Future	1	5,300,000	0.00 Member	Sell
11:09:39	R186	On 01/11/2018			Bond Future	1	5,300,000	0.00 Member	Buy
11:09:39	R186	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Sell
11:09:39	R186	On 01/11/2018			Bond Future	1	64,000,000	0.00 Member	Sell
13:15:22	R186	On 01/11/2018			Bond Future	1	14,300,000	0.00 Member	Sell
13:15:22	R186	On 01/11/2018			Bond Future	1	14,300,000	0.00 Member	Buy
14:28:11	R186	On 01/11/2018			Bond Future	1	14,300,000	0.00 Member	Buy
14:28:11	R186	On 01/11/2018			Bond Future	1	14,300,000	0.00 Client	Sell
15:37:47	R186	On 07/02/2019	9.90	Put	Bond Future	1	30,000,000	0.00 Client	Sell
15:37:47	R186	On 07/02/2019	8.50	Call	Bond Future	1	30,000,000	0.00 Client	Sell
15:37:47	R186	On 07/02/2019	9.10	Put	Bond Future	1	30,000,000	0.00 Client	Buy
15:37:47	R186	On 07/02/2019	9.10	Put	Bond Future	1	15,000,000	0.00 Member	Buy
15:37:47	R186	On 07/02/2019	9.90	Put	Bond Future	1	15,000,000	0.00 Member	Sell
15:37:47	R186	On 07/02/2019	8.50	Call	Bond Future	1	15,000,000	0.00 Member	Sell
15:37:47	R186	On 07/02/2019	9.10	Put	Bond Future	1	70,000,000	0.00 Member	Sell
15:37:47	R186	On 07/02/2019	9.90	Put	Bond Future	1	30,000,000	0.00 Member	Buy
15:37:47	R186	On 07/02/2019	8.50	Call	Bond Future	1	70,000,000	0.00 Member	Buy
15:37:47	R186	On 07/02/2019	8.50	Call	Bond Future	1	30,000,000	0.00 Member	Buy
15:37:47	R186	On 07/02/2019	9.10	Put	Bond Future	1	30,000,000	0.00 Member	Sell
15:37:47	R186	On 07/02/2019	9.90	Put	Bond Future	1	70,000,000	0.00 Member	Buy
16:10:09	R186	On 07/02/2019	8.50	Call	Bond Future	1	23,000,000	0.00 Client	Sell
16:10:09	R186	On 07/02/2019	8.50	Call	Bond Future	1	15,000,000	0.00 Member	Buy
16:10:09	R186	On 07/02/2019	8.50	Call	Bond Future	1	32,000,000	0.00 Client	Sell
16:10:09	R186	On 07/02/2019	8.50	Call	Bond Future	1	32,000,000	0.00 Member	Sell
16:10:09	R186	On 07/02/2019	8.50	Call	Bond Future	1	23,000,000	0.00 Member	Buy
16:10:09	R186	On 07/02/2019	8.50	Call	Bond Future	1	23,000,000	0.00 Member	Sell
16:10:09	R186	On 07/02/2019	8.50	Call	Bond Future	1	32,000,000	0.00 Member	Buy
16:10:09	R186	On 07/02/2019	8.50	Call	Bond Future	1	15,000,000	0.00 Client	Sell
16:11:13	R186	On 07/02/2019	9.10	Put	Bond Future	1	32,000,000	0.00 Client	Buy
16:11:13	R186	On 07/02/2019	9.10	Put	Bond Future	1	23,000,000	0.00 Member	Sell
16:11:13	R186	On 07/02/2019	9.10	Put	Bond Future	1	32,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:11:13	R186	On 07/02/2019	9.10	Put	Bond Future	1	23,000,000	0.00 Member	Buy
16:11:13	R186	On 07/02/2019	9.10	Put	Bond Future	1	23,000,000	0.00 Client	Buy
16:11:13	R186	On 07/02/2019	9.10	Put	Bond Future	1	32,000,000	0.00 Member	Sell
16:11:13	R186	On 07/02/2019	9.10	Put	Bond Future	1	15,000,000	0.00 Member	Sell
16:11:13	R186	On 07/02/2019	9.10	Put	Bond Future	1	15,000,000	0.00 Client	Buy
16:12:11	R186	On 07/02/2019	9.90	Put	Bond Future	1	32,000,000	0.00 Client	Sell
16:12:11	R186	On 07/02/2019	9.90	Put	Bond Future	1	23,000,000	0.00 Client	Sell
16:12:11	R186	On 07/02/2019	9.90	Put	Bond Future	1	32,000,000	0.00 Member	Sell
16:12:11	R186	On 07/02/2019	9.90	Put	Bond Future	1	23,000,000	0.00 Member	Sell
16:12:11	R186	On 07/02/2019	9.90	Put	Bond Future	1	15,000,000	0.00 Client	Sell
16:12:11	R186	On 07/02/2019	9.90	Put	Bond Future	1	32,000,000	0.00 Member	Buy
16:12:11	R186	On 07/02/2019	9.90	Put	Bond Future	1	23,000,000	0.00 Member	Buy
16:12:11	R186	On 07/02/2019	9.90	Put	Bond Future	1	15,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>57</b>	<b>1,438,400,000</b>	<b>0.00</b>	
13:15:22	R2023	On 01/11/2018			Bond Future	1	16,300,000	0.00 Member	Sell
13:15:22	R2023	On 01/11/2018			Bond Future	1	16,300,000	0.00 Member	Buy
14:28:20	R2023	On 01/11/2018			Bond Future	1	16,300,000	0.00 Member	Buy
14:28:20	R2023	On 01/11/2018			Bond Future	1	16,300,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>65,200,000</b>	<b>0.00</b>	
8:37:05	R2030	On 01/11/2018			Bond Future	1	69,500,000	0.00 Client	Buy
8:37:05	R2030	On 01/11/2018			Bond Future	1	69,500,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>139,000,000</b>	<b>0.00</b>	
17:30:09	R2032	On 01/11/2018			Bond Future	1	51,400,000	0.00 Member	Sell
17:30:09	R2032	On 01/11/2018			Bond Future	1	51,400,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>102,800,000</b>	<b>0.00</b>	
10:24:43	R2040	On 01/11/2018			Bond Future	1	8,000,000	0.00 Member	Sell
10:24:43	R2040	On 01/11/2018			Bond Future	1	8,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:39:28	R2040	On 01/11/2018			Bond Future	1	8,000,000	0.00 Client	Buy
10:39:28	R2040	On 01/11/2018			Bond Future	1	8,000,000	0.00 Member	Sell
13:15:22	R2040	On 01/11/2018			Bond Future	1	23,900,000	0.00 Member	Sell
13:15:22	R2040	On 01/11/2018			Bond Future	1	12,500,000	0.00 Member	Buy
13:29:28	R2040	On 01/11/2018			Bond Future	1	11,400,000	0.00 Member	Sell
13:29:28	R2040	On 01/11/2018			Bond Future	1	12,500,000	0.00 Member	Sell
13:29:28	R2040	On 01/11/2018			Bond Future	1	12,500,000	0.00 Client	Buy
13:29:28	R2040	On 01/11/2018			Bond Future	1	11,400,000	0.00 Client	Buy
13:29:28	R2040	On 01/11/2018			Bond Future	1	11,400,000	0.00 Member	Buy
17:13:58	R2040	On 01/11/2018			Bond Future	1	23,900,000	0.00 Member	Sell
17:13:58	R2040	On 01/11/2018			Bond Future	1	12,600,000	0.00 Member	Buy
17:19:21	R2040	On 01/11/2018			Bond Future	1	11,300,000	0.00 Member	Buy
17:19:21	R2040	On 01/11/2018			Bond Future	1	12,600,000	0.00 Client	Buy
17:19:21	R2040	On 01/11/2018			Bond Future	1	12,600,000	0.00 Member	Sell
17:19:21	R2040	On 01/11/2018			Bond Future	1	11,300,000	0.00 Client	Buy
17:19:21	R2040	On 01/11/2018			Bond Future	1	11,300,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>18</b>	<b>223,200,000</b>	<b>0.00</b>	
10:24:43	R2044	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
10:24:43	R2044	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
10:39:55	R2044	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
10:39:55	R2044	On 01/11/2018			Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
10:24:43	R2048	On 01/11/2018			Bond Future	1	22,000,000	0.00 Member	Sell
10:24:43	R2048	On 01/11/2018			Bond Future	1	22,000,000	0.00 Member	Buy
10:40:23	R2048	On 01/11/2018			Bond Future	1	22,000,000	0.00 Client	Buy
10:40:23	R2048	On 01/11/2018			Bond Future	1	22,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>88,000,000</b>	<b>0.00</b>	
13:15:22	R207	On 01/11/2018			Bond Future	1	30,400,000	0.00 Member	Buy
13:15:22	R207	On 01/11/2018			Bond Future	1	30,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:28:03	R207	On 01/11/2018			Bond Future	1	30,400,000	0.00 Member	Sell
14:28:03	R207	On 01/11/2018			Bond Future	1	30,400,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>121,600,000</b>	<b>0.00</b>	
10:24:43	R209	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
10:24:43	R209	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
10:41:09	R209	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
10:41:09	R209	On 01/11/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:08:53	R209	On 01/11/2018			Bond Future	1	5,500,000	0.00 Member	Sell
16:08:53	R209	On 01/11/2018			Bond Future	1	5,500,000	0.00 Member	Buy
16:26:08	R209	On 01/11/2018			Bond Future	1	5,500,000	0.00 Member	Sell
16:26:08	R209	On 01/11/2018			Bond Future	1	5,500,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>42,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>107</b>	<b>2,240,280,000</b>	<b>0.00</b>	