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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:07:52	GOVI	On 02/08/2018		GOVI	1	30,000	0.00 Client	Sell
9:07:52	GOVI	On 02/08/2018		GOVI	1	30,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>	
14:34:21	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Member	Sell
14:34:21	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Member	Buy
14:46:12	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Client	Sell
14:46:12	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Member	Buy
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
14:01:30	R186	On 01/11/2018		Bond Future	1	17,800,000	0.00 Member	Buy
14:01:30	R186	On 01/11/2018		Bond Future	1	700,000	0.00 Member	Sell
14:17:14	R186	On 01/11/2018		Bond Future	1	8,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:17:14	R186	On 01/11/2018			Bond Future	1	4,900,000	0.00 Member	Sell
14:17:14	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Member	Buy
14:17:14	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Client	Sell
14:17:14	R186	On 01/11/2018			Bond Future	1	8,700,000	0.00 Member	Buy
14:17:14	R186	On 01/11/2018			Bond Future	1	4,900,000	0.00 Member	Buy
14:17:14	R186	On 01/11/2018			Bond Future	1	8,700,000	0.00 Client	Sell
14:17:14	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Member	Sell
14:17:14	R186	On 01/11/2018			Bond Future	1	4,900,000	0.00 Client	Sell
14:17:15	R186	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
14:17:15	R186	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
14:17:15	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Buy
14:17:15	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Client	Sell
14:17:15	R186	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>71,200,000</b>	<b>0.00</b>	
11:13:07	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
11:13:08	R2023	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
11:13:08	R2023	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
11:13:08	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
14:01:30	R2023	On 01/11/2018			Bond Future	1	75,100,000	0.00 Member	Sell
14:01:30	R2023	On 01/11/2018			Bond Future	1	75,100,000	0.00 Member	Buy
14:19:24	R2023	On 01/11/2018			Bond Future	1	75,100,000	0.00 Client	Buy
14:19:24	R2023	On 01/11/2018			Bond Future	1	75,100,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>8</b>	<b>301,200,000</b>	<b>0.00</b>	
11:13:08	R2030	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
11:13:08	R2030	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
11:13:08	R2030	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
11:13:08	R2030	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
16:28:21	R2035	On 02/08/2018			Bond Future	1	2,907,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:28:21	R2035	On 01/11/2018			Bond Future	1	2,907,100,000	0.00 Member	Sell
16:28:21	R2035	On 01/11/2018			Bond Future	1	47,400,000	0.00 Member	Buy
16:28:21	R2035	On 02/08/2018			Bond Future	1	47,400,000	0.00 Member	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	437,100,000	0.00 Member	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	1,125,700,000	0.00 Member	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	40,000,000	0.00 Client	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	47,400,000	0.00 Client	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	1,125,700,000	0.00 Client	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	47,400,000	0.00 Member	Buy
16:45:03	R2035	On 02/08/2018			Bond Future	1	437,100,000	0.00 Member	Buy
16:45:03	R2035	On 02/08/2018			Bond Future	1	40,000,000	0.00 Member	Buy
16:45:03	R2035	On 02/08/2018			Bond Future	1	40,000,000	0.00 Member	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	437,100,000	0.00 Client	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	1,219,800,000	0.00 Member	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	37,100,000	0.00 Client	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	1,125,700,000	0.00 Member	Buy
16:45:03	R2035	On 02/08/2018			Bond Future	1	1,219,800,000	0.00 Client	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	37,100,000	0.00 Member	Sell
16:45:03	R2035	On 02/08/2018			Bond Future	1	37,100,000	0.00 Member	Buy
16:45:03	R2035	On 02/08/2018			Bond Future	1	1,219,800,000	0.00 Member	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	437,100,000	0.00 Member	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	1,125,700,000	0.00 Member	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	37,100,000	0.00 Member	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	40,000,000	0.00 Member	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	1,219,800,000	0.00 Member	Sell
16:47:54	R2035	On 01/11/2018			Bond Future	1	40,000,000	0.00 Member	Sell
16:47:54	R2035	On 01/11/2018			Bond Future	1	437,100,000	0.00 Member	Sell
16:47:54	R2035	On 01/11/2018			Bond Future	1	37,100,000	0.00 Member	Sell
16:47:54	R2035	On 01/11/2018			Bond Future	1	1,219,800,000	0.00 Client	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	47,400,000	0.00 Member	Sell
16:47:54	R2035	On 01/11/2018			Bond Future	1	437,100,000	0.00 Client	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	1,219,800,000	0.00 Member	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	1,125,700,000	0.00 Member	Sell
16:47:54	R2035	On 01/11/2018			Bond Future	1	47,400,000	0.00 Client	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	1,125,700,000	0.00 Client	Buy
16:47:54	R2035	On 01/11/2018			Bond Future	1	40,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:47:54	R2035	On 01/11/2018			Bond Future	1	37,100,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>38</b>	<b>23,256,800,000</b>	<b>0.00</b>	
11:13:08	R2040	On 02/08/2018			Bond Future	1	32,300,000	0.00 Member	Buy
11:13:08	R2040	On 01/11/2018			Bond Future	1	32,300,000	0.00 Member	Sell
11:13:08	R2040	On 01/11/2018			Bond Future	1	11,300,000	0.00 Member	Buy
11:13:08	R2040	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Sell
11:51:45	R2040	On 02/08/2018			Bond Future	1	21,000,000	0.00 Member	Sell
11:51:45	R2040	On 02/08/2018			Bond Future	1	21,000,000	0.00 Client	Sell
11:51:45	R2040	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Buy
11:51:45	R2040	On 02/08/2018			Bond Future	1	11,300,000	0.00 Client	Sell
11:51:45	R2040	On 02/08/2018			Bond Future	1	21,000,000	0.00 Member	Buy
11:51:53	R2040	On 01/11/2018			Bond Future	1	21,000,000	0.00 Member	Sell
11:51:53	R2040	On 01/11/2018			Bond Future	1	21,000,000	0.00 Client	Buy
11:51:53	R2040	On 01/11/2018			Bond Future	1	11,300,000	0.00 Member	Sell
11:51:53	R2040	On 01/11/2018			Bond Future	1	21,000,000	0.00 Member	Buy
11:51:53	R2040	On 01/11/2018			Bond Future	1	11,300,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>14</b>	<b>258,400,000</b>	<b>0.00</b>	
14:01:30	R208	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Buy
14:01:30	R208	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Sell
14:17:46	R208	On 01/11/2018			Bond Future	1	4,200,000	0.00 Member	Buy
14:17:46	R208	On 01/11/2018			Bond Future	1	4,200,000	0.00 Client	Sell
17:12:05	R208	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Buy
17:12:05	R208	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Sell
17:16:34	R208	On 02/08/2018			Bond Future	1	4,300,000	0.00 Client	Sell
17:16:34	R208	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>8</b>	<b>34,000,000</b>	<b>0.00</b>	
14:01:30	R209	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Sell
14:01:30	R209	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Buy
14:18:20	R209	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:20	R209	On 01/11/2018			Bond Future	1	2,900,000	0.00 Client	Buy
15:43:08	R209	On 01/11/2018			Bond Future	1	107,400,000	0.00 Member	Buy
15:43:08	R209	On 02/08/2018			Bond Future	1	107,400,000	0.00 Member	Sell
15:43:08	R209	On 02/08/2018			Bond Future	1	7,677,300,000	0.00 Member	Buy
15:43:08	R209	On 01/11/2018			Bond Future	1	7,677,300,000	0.00 Member	Sell
15:56:44	R209	On 01/11/2018			Bond Future	1	107,400,000	0.00 Client	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	72,300,000	0.00 Member	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	159,000,000	0.00 Member	Sell
15:56:44	R209	On 01/11/2018			Bond Future	1	3,569,600,000	0.00 Member	Sell
15:56:44	R209	On 01/11/2018			Bond Future	1	1,347,700,000	0.00 Member	Sell
15:56:44	R209	On 01/11/2018			Bond Future	1	72,300,000	0.00 Member	Sell
15:56:44	R209	On 01/11/2018			Bond Future	1	72,300,000	0.00 Client	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	2,421,300,000	0.00 Client	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	107,400,000	0.00 Member	Sell
15:56:44	R209	On 01/11/2018			Bond Future	1	159,000,000	0.00 Client	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	3,569,600,000	0.00 Client	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	159,000,000	0.00 Member	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	3,569,600,000	0.00 Member	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	1,347,700,000	0.00 Member	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	2,421,300,000	0.00 Member	Sell
15:56:44	R209	On 01/11/2018			Bond Future	1	2,421,300,000	0.00 Member	Buy
15:56:44	R209	On 01/11/2018			Bond Future	1	1,347,700,000	0.00 Client	Buy
15:59:16	R209	On 02/08/2018			Bond Future	1	1,347,700,000	0.00 Member	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	2,421,300,000	0.00 Client	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	3,569,600,000	0.00 Member	Buy
15:59:16	R209	On 02/08/2018			Bond Future	1	72,300,000	0.00 Member	Buy
15:59:16	R209	On 02/08/2018			Bond Future	1	1,347,700,000	0.00 Client	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	159,000,000	0.00 Member	Buy
15:59:16	R209	On 02/08/2018			Bond Future	1	3,569,600,000	0.00 Client	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	72,300,000	0.00 Client	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	2,421,300,000	0.00 Member	Buy
15:59:16	R209	On 02/08/2018			Bond Future	1	2,421,300,000	0.00 Member	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	159,000,000	0.00 Client	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	107,400,000	0.00 Client	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	1,347,700,000	0.00 Member	Buy
15:59:16	R209	On 02/08/2018			Bond Future	1	107,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	72,300,000	0.00 Member	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	159,000,000	0.00 Member	Sell
15:59:16	R209	On 02/08/2018			Bond Future	1	3,569,600,000	0.00 Member	Sell
17:23:09	R209	On 02/08/2018			Bond Future	1	18,000,000	0.00 Member	Buy
17:23:09	R209	On 02/08/2018			Bond Future	1	16,700,000	0.00 Member	Sell
17:28:30	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
17:28:30	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Sell
17:28:30	R209	On 02/08/2018			Bond Future	1	16,700,000	0.00 Member	Buy
17:28:30	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Client	Sell
17:28:30	R209	On 02/08/2018			Bond Future	1	16,700,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>49</b>	<b>61,502,000,000</b>	<b>0.00</b>	
14:01:30	R213	On 01/11/2018			Bond Future	1	66,600,000	0.00 Member	Sell
14:01:30	R213	On 01/11/2018			Bond Future	1	1,600,000	0.00 Member	Buy
14:19:01	R213	On 01/11/2018			Bond Future	1	44,000,000	0.00 Member	Buy
14:19:01	R213	On 01/11/2018			Bond Future	1	11,100,000	0.00 Member	Buy
14:19:01	R213	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Buy
14:19:01	R213	On 01/11/2018			Bond Future	1	11,100,000	0.00 Member	Sell
14:19:01	R213	On 01/11/2018			Bond Future	1	44,000,000	0.00 Client	Buy
14:19:01	R213	On 01/11/2018			Bond Future	1	44,000,000	0.00 Member	Sell
14:19:01	R213	On 01/11/2018			Bond Future	1	6,600,000	0.00 Client	Buy
14:19:01	R213	On 01/11/2018			Bond Future	1	11,100,000	0.00 Client	Buy
14:19:01	R213	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Sell
14:19:02	R213	On 01/11/2018			Bond Future	1	3,300,000	0.00 Client	Buy
14:19:02	R213	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Buy
14:19:02	R213	On 01/11/2018			Bond Future	1	1,600,000	0.00 Member	Sell
14:19:02	R213	On 01/11/2018			Bond Future	1	1,600,000	0.00 Client	Buy
14:19:02	R213	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>16</b>	<b>266,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>159</b>	<b>85,690,900,000</b>	<b>0.00</b>	