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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:10:24	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Client	Buy
11:10:24	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Member	Sell
11:26:08	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Client	Sell
11:26:08	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>	
14:53:16	R186	On 01/11/2018		Bond Future	1	50,000,000	0.00 Member	Sell
14:53:16	R186	On 01/11/2018		Bond Future	1	50,000,000	0.00 Member	Buy
15:08:58	R186	On 01/11/2018		Bond Future	1	600,000	0.00 Member	Sell
15:08:58	R186	On 01/11/2018		Bond Future	1	600,000	0.00 Member	Buy
15:32:30	R186	On 01/11/2018		Bond Future	1	150,000,000	0.00 Member	Buy
15:32:30	R186	On 01/11/2018		Bond Future	1	150,000,000	0.00 Member	Sell
15:47:47	R186	On 01/11/2018		Bond Future	1	141,500,000	0.00 Member	Sell
15:47:47	R186	On 01/11/2018		Bond Future	1	150,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:49:06	R186	On 01/11/2018			Bond Future	1	50,000,000	0.00 Client	Sell
15:49:06	R186	On 01/11/2018			Bond Future	1	50,000,000	0.00 Member	Buy
16:06:42	R186	On 01/11/2018			Bond Future	1	600,000	0.00 Client	Sell
16:06:42	R186	On 01/11/2018			Bond Future	1	600,000	0.00 Member	Buy
17:12:15	R186	On 01/11/2018			Bond Future	1	141,500,000	0.00 Member	Buy
17:12:15	R186	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Sell
17:12:15	R186	On 01/11/2018			Bond Future	1	8,500,000	0.00 Client	Sell
17:12:15	R186	On 01/11/2018			Bond Future	1	141,500,000	0.00 Client	Sell
17:12:15	R186	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>1,102,400,000</b>	<b>0.00</b>	
12:29:52	R2032	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Sell
12:29:52	R2032	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Buy
13:00:49	R2032	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Sell
13:00:49	R2032	On 01/11/2018			Bond Future	1	1,400,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>5,600,000</b>	<b>0.00</b>	
12:21:36	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
12:21:36	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell
14:46:57	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell
14:46:57	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>3,200,000</b>	<b>0.00</b>	
11:50:57	R2040	On 01/11/2018			Bond Future	1	230,000,000	0.00 Member	Sell
11:50:57	R2040	On 01/11/2018			Bond Future	1	50,000,000	0.00 Member	Buy
12:09:06	R2040	On 01/11/2018			Bond Future	1	180,000,000	0.00 Member	Buy
12:09:06	R2040	On 01/11/2018			Bond Future	1	50,000,000	0.00 Member	Sell
12:09:06	R2040	On 01/11/2018			Bond Future	1	180,000,000	0.00 Client	Buy
12:09:06	R2040	On 01/11/2018			Bond Future	1	50,000,000	0.00 Client	Buy
12:09:06	R2040	On 01/11/2018			Bond Future	1	180,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>7</b>	<b>920,000,000</b>	<b>0.00</b>	
10:49:46	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
10:49:46	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
14:47:54	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Sell
14:47:54	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
15:08:58	R2044	On 01/11/2018			Bond Future	1	11,900,000	0.00 Member	Sell
15:08:58	R2044	On 01/11/2018			Bond Future	1	17,900,000	0.00 Member	Buy
16:07:07	R2044	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Buy
16:07:07	R2044	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Sell
16:07:07	R2044	On 01/11/2018			Bond Future	1	11,900,000	0.00 Member	Buy
16:07:07	R2044	On 01/11/2018			Bond Future	1	6,000,000	0.00 Client	Sell
16:07:07	R2044	On 01/11/2018			Bond Future	1	11,900,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>11</b>	<b>72,400,000</b>	<b>0.00</b>	
11:50:57	R2048	On 01/11/2018			Bond Future	1	140,000,000	0.00 Member	Sell
11:50:57	R2048	On 01/11/2018			Bond Future	1	35,000,000	0.00 Member	Buy
12:09:41	R2048	On 01/11/2018			Bond Future	1	105,000,000	0.00 Member	Sell
12:09:41	R2048	On 01/11/2018			Bond Future	1	105,000,000	0.00 Member	Buy
12:09:41	R2048	On 01/11/2018			Bond Future	1	105,000,000	0.00 Client	Buy
12:09:41	R2048	On 01/11/2018			Bond Future	1	35,000,000	0.00 Member	Sell
12:09:41	R2048	On 01/11/2018			Bond Future	1	35,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>7</b>	<b>560,000,000</b>	<b>0.00</b>	
10:49:46	R207	On 01/11/2018			Bond Future	1	4,400,000	0.00 Member	Sell
10:49:46	R207	On 01/11/2018			Bond Future	1	4,400,000	0.00 Member	Buy
14:47:28	R207	On 01/11/2018			Bond Future	1	4,400,000	0.00 Client	Sell
14:47:28	R207	On 01/11/2018			Bond Future	1	4,400,000	0.00 Member	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>17,600,000</b>	<b>0.00</b>	
10:07:00	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:41:26	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
15:08:28	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Client	Sell
15:08:28	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>7,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>62</b>	<b>2,688,520,000</b>	<b>0.00</b>	