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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:51:39	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
11:53:33	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
12:04:12	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
12:04:12	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
13:55:57	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
13:55:57	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>60,000</b>	<b>0.00</b>	
10:35:12	R186	On 03/05/2018		Bond Future	1	12,000,000	0.00 Member	Buy
10:35:12	R186	On 03/05/2018		Bond Future	1	12,000,000	0.00 Member	Sell
11:35:48	R186	On 03/05/2018		Bond Future	1	142,000,000	0.00 Member	Buy
11:35:48	R186	On 03/05/2018		Bond Future	1	142,000,000	0.00 Member	Sell
11:53:33	R186	On 03/05/2018		Bond Future	1	100,000,000	0.00 Member	Buy
11:53:33	R186	On 03/05/2018		Bond Future	1	100,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:52:51	R186	On 03/05/2018			Bond Future	1	11,000,000	0.00 Member	Buy
13:52:51	R186	On 03/05/2018			Bond Future	1	11,000,000	0.00 Member	Sell
14:45:48	R186	On 03/05/2018			Bond Future	1	142,000,000	0.00 Member	Sell
14:45:48	R186	On 03/05/2018			Bond Future	1	142,000,000	0.00 Client	Buy
14:53:52	R186	On 03/05/2018			Bond Future	1	11,000,000	0.00 Member	Buy
14:53:52	R186	On 03/05/2018			Bond Future	1	11,000,000	0.00 Client	Sell
14:55:18	R186	On 03/05/2018			Bond Future	1	12,000,000	0.00 Member	Sell
14:55:18	R186	On 03/05/2018			Bond Future	1	12,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>860,000,000</b>	<b>0.00</b>	
13:52:51	R2023	On 03/05/2018			Bond Future	1	19,000,000	0.00 Member	Buy
13:52:51	R2023	On 03/05/2018			Bond Future	1	19,000,000	0.00 Member	Sell
14:54:12	R2023	On 03/05/2018			Bond Future	1	19,000,000	0.00 Client	Sell
14:54:12	R2023	On 03/05/2018			Bond Future	1	19,000,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>76,000,000</b>	<b>0.00</b>	
9:32:46	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
9:32:46	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Sell
15:03:48	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Sell
15:03:49	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>6,000,000</b>	<b>0.00</b>	
14:49:45	R214	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Buy
14:49:45	R214	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Sell
14:54:27	R214	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Sell
14:54:27	R214	On 03/05/2018			Bond Future	1	5,600,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>22,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>32</b>	<b>964,460,000</b>	<b>0.00</b>	