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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:37:24	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Client	Buy
14:37:24	GOVI	On 03/05/2018		GOVI	1	20,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>	
14:37:24	IGOV	On 03/05/2018		Index Future	1	30,000	0.00 Client	Buy
14:37:24	IGOV	On 03/05/2018		Index Future	1	30,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>	
10:47:29	R186	On 07/02/2019		Bond Future	1	12,200,000	0.00 Member	Sell
10:47:29	R186	On 07/02/2019		Bond Future	1	14,700,000	0.00 Member	Buy
10:57:48	R186	On 02/08/2018		Bond Future	1	33,000,000	0.00 Client	Sell
10:57:48	R186	On 02/08/2018		Bond Future	1	33,000,000	0.00 Client	Buy
14:08:42	R186	On 07/02/2019		Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:08:42	R186	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Sell
14:08:42	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Client	Sell
14:08:42	R186	On 07/02/2019			Bond Future	1	12,200,000	0.00 Member	Buy
14:08:42	R186	On 07/02/2019			Bond Future	1	12,200,000	0.00 Client	Sell
14:08:42	R186	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell
14:08:42	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Buy
14:08:42	R186	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
16:33:15	R186	On 03/05/2018			Bond Future	1	168,000,000	0.00 Member	Sell
16:33:15	R186	On 03/05/2018			Bond Future	1	168,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>460,800,000</b>	<b>0.00</b>	
9:50:51	R202	On 02/08/2018			Bond Future	1	6,600,000	0.00 Member	Buy
9:50:51	R202	On 02/08/2018			Bond Future	1	10,800,000	0.00 Member	Sell
12:57:58	R202	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Sell
12:57:58	R202	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Buy
12:57:58	R202	On 02/08/2018			Bond Future	1	6,600,000	0.00 Member	Sell
12:57:58	R202	On 02/08/2018			Bond Future	1	6,600,000	0.00 Client	Buy
12:57:58	R202	On 02/08/2018			Bond Future	1	4,200,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>7</b>	<b>43,200,000</b>	<b>0.00</b>	
10:55:47	R2030	On 02/08/2018			Bond Future	1	6,600,000	0.00 Client	Sell
10:55:47	R2030	On 02/08/2018			Bond Future	1	6,600,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>13,200,000</b>	<b>0.00</b>	
10:55:47	R2037	On 02/08/2018			Bond Future	1	13,200,000	0.00 Client	Sell
10:55:47	R2037	On 02/08/2018			Bond Future	1	13,200,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>26,400,000</b>	<b>0.00</b>	
10:57:48	R2040	On 02/08/2018			Bond Future	1	180,800,000	0.00 Client	Buy
10:57:48	R2040	On 02/08/2018			Bond Future	1	180,800,000	0.00 Client	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>2</b>	<b>361,600,000</b>	<b>0.00</b>	
13:58:20	R208	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
13:58:20	R208	On 02/08/2018			Bond Future	1	172,100,000	0.00 Member	Buy
14:52:59	R208	On 02/08/2018			Bond Future	1	51,200,000	0.00 Member	Buy
14:52:59	R208	On 02/08/2018			Bond Future	1	47,400,000	0.00 Client	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	13,300,000	0.00 Client	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	47,400,000	0.00 Member	Buy
14:52:59	R208	On 02/08/2018			Bond Future	1	13,300,000	0.00 Member	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Buy
14:52:59	R208	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
14:52:59	R208	On 02/08/2018			Bond Future	1	43,600,000	0.00 Member	Buy
14:52:59	R208	On 02/08/2018			Bond Future	1	51,200,000	0.00 Member	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	7,500,000	0.00 Member	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	47,400,000	0.00 Member	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	43,600,000	0.00 Client	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	43,600,000	0.00 Member	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	51,200,000	0.00 Client	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	7,500,000	0.00 Client	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	7,500,000	0.00 Member	Buy
14:52:59	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Client	Sell
14:52:59	R208	On 02/08/2018			Bond Future	1	13,300,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>22</b>	<b>688,400,000</b>	<b>0.00</b>	
10:55:47	R209	On 02/08/2018			Bond Future	1	30,000,000	0.00 Client	Sell
10:55:47	R209	On 02/08/2018			Bond Future	1	30,000,000	0.00 Client	Buy
15:38:12	R209	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
15:38:12	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
16:24:29	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Sell
16:24:29	R209	On 03/05/2018			Bond Future	1	9,400,000	0.00 Member	Sell
16:24:29	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:29	R209	On 03/05/2018			Bond Future	1	9,400,000	0.00 Client	Sell
16:24:29	R209	On 03/05/2018			Bond Future	1	9,400,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>9</b>	<b>100,000,000</b>	<b>0.00</b>	
13:58:20	R214	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
13:58:20	R214	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
14:47:04	R214	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
14:47:04	R214	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>6,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>66</b>	<b>1,699,700,000</b>	<b>0.00</b>	