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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/10/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:53:52	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Client	Sell
9:53:52	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Member	Buy
10:28:14	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Member	Sell
10:28:14	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>	
11:30:16	R186	On 01/11/2018		Bond Future	1	9,700,000	0.00 Member	Buy
11:30:16	R186	On 01/11/2018		Bond Future	1	481,000,000	0.00 Member	Sell
12:05:33	R186	On 01/11/2018		Bond Future	1	273,100,000	0.00 Client	Buy
12:05:33	R186	On 01/11/2018		Bond Future	1	500,000	0.00 Member	Buy
12:05:33	R186	On 01/11/2018		Bond Future	1	9,600,000	0.00 Member	Buy
12:05:33	R186	On 01/11/2018		Bond Future	1	9,600,000	0.00 Member	Sell
12:05:33	R186	On 01/11/2018		Bond Future	1	500,000	0.00 Client	Buy
12:05:33	R186	On 01/11/2018		Bond Future	1	16,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:05:33	R186	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
12:05:33	R186	On 01/11/2018			Bond Future	1	9,600,000	0.00 Client	Buy
12:05:33	R186	On 01/11/2018			Bond Future	1	9,800,000	0.00 Member	Sell
12:05:33	R186	On 01/11/2018			Bond Future	1	273,100,000	0.00 Member	Buy
12:05:33	R186	On 01/11/2018			Bond Future	1	26,900,000	0.00 Member	Sell
12:05:33	R186	On 01/11/2018			Bond Future	1	9,800,000	0.00 Client	Buy
12:05:33	R186	On 01/11/2018			Bond Future	1	135,400,000	0.00 Client	Buy
12:05:33	R186	On 01/11/2018			Bond Future	1	26,900,000	0.00 Client	Buy
12:05:33	R186	On 01/11/2018			Bond Future	1	26,900,000	0.00 Member	Buy
12:05:33	R186	On 01/11/2018			Bond Future	1	9,800,000	0.00 Member	Buy
12:05:33	R186	On 01/11/2018			Bond Future	1	135,400,000	0.00 Member	Buy
12:05:33	R186	On 01/11/2018			Bond Future	1	16,000,000	0.00 Member	Buy
12:05:33	R186	On 01/11/2018			Bond Future	1	135,400,000	0.00 Member	Sell
12:05:33	R186	On 01/11/2018			Bond Future	1	273,100,000	0.00 Member	Sell
12:05:33	R186	On 01/11/2018			Bond Future	1	16,000,000	0.00 Client	Buy
12:05:34	R186	On 01/11/2018			Bond Future	1	9,700,000	0.00 Member	Sell
12:05:34	R186	On 01/11/2018			Bond Future	1	9,700,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>25</b>	<b>1,924,000,000</b>	<b>0.00</b>	
11:33:59	R202	On 01/11/2018			Bond Future	1	76,500,000	0.00 Member	Buy
11:33:59	R202	On 01/11/2018			Bond Future	1	53,000,000	0.00 Member	Sell
11:58:45	R202	On 01/11/2018			Bond Future	1	53,000,000	0.00 Member	Buy
11:58:45	R202	On 01/11/2018			Bond Future	1	23,500,000	0.00 Member	Buy
11:58:45	R202	On 01/11/2018			Bond Future	1	23,500,000	0.00 Member	Sell
11:58:45	R202	On 01/11/2018			Bond Future	1	53,000,000	0.00 Client	Sell
11:58:45	R202	On 01/11/2018			Bond Future	1	23,500,000	0.00 Client	Sell
17:11:08	R202	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Sell
17:11:08	R202	On 01/11/2018			Bond Future	1	18,000,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>9</b>	<b>342,000,000</b>	<b>0.00</b>	
15:42:32	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell
15:42:32	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
16:17:01	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:17:01	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>3,200,000</b>	<b>0.00</b>	
15:55:48	R209	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Sell
15:55:48	R209	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Buy
16:14:43	R209	On 01/11/2018			Bond Future	1	6,600,000	0.00 Client	Sell
16:14:43	R209	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>26,400,000</b>	<b>0.00</b>	
11:21:04	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
11:21:04	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell
11:23:02	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Client	Sell
11:23:02	R214	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>7,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>50</b>	<b>2,302,920,000</b>	<b>0.00</b>	