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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:23:35	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Client	Sell
10:23:35	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Buy
10:42:32	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Buy
10:42:32	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Sell
10:42:32	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Sell
10:42:32	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Buy
10:42:32	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>7</b>	<b>80,000</b>	<b>0.00</b>	
16:52:55	IGOV	On 04/08/2016		Index Future	1	20,000	0.00 Client	Buy
16:52:55	IGOV	On 04/08/2016		Index Future	1	40,000	0.00 Client	Buy
16:52:55	IGOV	On 04/08/2016		Index Future	1	80,000	0.00 Member	Sell
16:52:55	IGOV	On 04/08/2016		Index Future	1	20,000	0.00 Member	Sell
16:52:55	IGOV	On 04/08/2016		Index Future	1	40,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:55	IGOV	On 04/08/2016			Index Future	1	60,000	0.00 Member	Sell
16:52:55	IGOV	On 04/08/2016			Index Future	1	150,000	0.00 Client	Buy
16:52:55	IGOV	On 04/08/2016			Index Future	1	30,000	0.00 Member	Sell
16:52:55	IGOV	On 04/08/2016			Index Future	1	80,000	0.00 Client	Buy
16:52:55	IGOV	On 04/08/2016			Index Future	1	30,000	0.00 Client	Buy
16:52:55	IGOV	On 04/08/2016			Index Future	1	50,000	0.00 Client	Buy
16:52:55	IGOV	On 04/08/2016			Index Future	1	20,000	0.00 Member	Sell
16:52:55	IGOV	On 04/08/2016			Index Future	1	20,000	0.00 Client	Buy
16:52:55	IGOV	On 04/08/2016			Index Future	1	150,000	0.00 Member	Sell
16:52:55	IGOV	On 04/08/2016			Index Future	1	50,000	0.00 Member	Sell
16:52:55	IGOV	On 04/08/2016			Index Future	1	60,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>						<b>16</b>	<b>900,000</b>	<b>0.00</b>	
11:44:44	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
11:44:44	R186	On 04/08/2016			Bond Future	1	41,300,000	0.00 Member	Sell
12:07:52	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Sell
12:07:52	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Buy
12:15:57	R186	On 04/08/2016			Bond Future	1	29,800,000	0.00 Member	Sell
12:15:57	R186	On 04/08/2016			Bond Future	1	28,700,000	0.00 Member	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
12:45:43	R186	On 04/08/2016			Bond Future	1	20,500,000	0.00 Client	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
12:45:43	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	20,500,000	0.00 Member	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	3,800,000	0.00 Member	Sell
12:45:43	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:45:43	R186	On 04/08/2016			Bond Future	1	20,500,000	0.00 Member	Sell
12:45:43	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
12:45:43	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:45:43	R186	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Sell
12:45:43	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Sell
12:45:43	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
12:45:43	R186	On 04/08/2016			Bond Future	1	3,800,000	0.00 Client	Buy
14:19:44	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Client	Buy
14:19:44	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Sell
14:20:27	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Buy
14:20:27	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
14:20:27	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
14:20:28	R186	On 04/08/2016			Bond Future	1	28,700,000	0.00 Client	Buy
14:20:28	R186	On 04/08/2016			Bond Future	1	28,700,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>36</b>	<b>298,000,000</b>	<b>0.00</b>	
16:38:06	R202	On 04/08/2016			Bond Future	1	40,000,000	0.00 Client	Buy
16:38:06	R202	On 04/08/2016			Bond Future	1	40,000,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>80,000,000</b>	<b>0.00</b>	
12:19:31	R2035	On 04/08/2016			Bond Future	1	16,400,000	0.00 Member	Sell
12:19:31	R2035	On 04/08/2016			Bond Future	1	15,300,000	0.00 Member	Buy
14:21:40	R2035	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
14:21:40	R2035	On 04/08/2016			Bond Future	1	15,300,000	0.00 Member	Sell
14:21:40	R2035	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Buy
14:21:40	R2035	On 04/08/2016			Bond Future	1	15,300,000	0.00 Client	Buy
14:21:40	R2035	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>65,600,000</b>	<b>0.00</b>	
16:09:22	R2037	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Sell
16:09:22	R2037	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>6,000,000,000</b>	<b>0.00</b>	
12:19:31	R204	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Sell
12:19:31	R204	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
14:21:07	R204	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
14:21:07	R204	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Buy
14:21:07	R204	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
14:21:07	R204	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
14:21:07	R204	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
15:57:00	R204	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
15:57:00	R204	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R204 Bond Future</b>						<b>9</b>	<b>14,000,000</b>	<b>0.00</b>	
16:09:22	R2048	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Sell
16:09:22	R2048	On 04/08/2016			Bond Future	1	3,000,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>6,000,000,000</b>	<b>0.00</b>	
16:38:06	R210	On 04/08/2016			Bond Future	1	118,000,000	0.00 Client	Sell
16:38:06	R210	On 04/08/2016			Bond Future	1	118,000,000	0.00 Client	Buy
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>236,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>83</b>	<b>12,694,580,000</b>	<b>0.00</b>	