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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:01:49	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Buy
10:01:49	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Sell
10:14:55	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Sell
10:14:55	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Buy
13:25:16	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Client	Buy
13:25:16	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>120,000</b>	<b>0.00</b>	
12:02:45	I2050	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Sell
12:02:45	I2050	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Buy
13:26:36	I2050	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Sell
13:26:36	I2050	On 04/05/2017		Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
9:42:29	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
9:42:29	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
9:48:32	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Sell
9:48:32	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
10:33:13	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Sell
10:33:13	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Buy
10:33:13	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Sell
10:33:13	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Buy
10:49:05	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Client	Sell
10:49:05	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Buy
10:49:15	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Member	Sell
10:49:15	R186	On 04/05/2017			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>12</b>	<b>160,000,000</b>	<b>0.00</b>	
14:59:22	R2030	On 04/05/2017			Bond Future	1	1,700,000	0.00 Member	Buy
14:59:22	R2030	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Sell
15:19:27	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
15:19:28	R2030	On 04/05/2017			Bond Future	1	1,500,000	0.00 Member	Buy
15:19:28	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
15:19:28	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
15:19:28	R2030	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
15:59:37	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
15:59:37	R2030	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
15:59:53	R2030	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Sell
15:59:53	R2030	On 04/05/2017			Bond Future	1	1,500,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>11</b>	<b>10,200,000</b>	<b>0.00</b>	
10:07:30	R2048	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
10:07:30	R2048	On 04/05/2017			Bond Future	1	339,000,000	0.00 Member	Sell
10:18:00	R2048	On 04/05/2017			Bond Future	1	59,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:18:00	R2048	On 04/05/2017			Bond Future	1	59,000,000	0.00 Client	Buy
10:18:00	R2048	On 04/05/2017			Bond Future	1	172,000,000	0.00 Member	Sell
10:18:00	R2048	On 04/05/2017			Bond Future	1	172,000,000	0.00 Member	Buy
10:18:00	R2048	On 04/05/2017			Bond Future	1	59,000,000	0.00 Member	Buy
10:18:00	R2048	On 04/05/2017			Bond Future	1	172,000,000	0.00 Client	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	21,000,000	0.00 Member	Sell
10:18:01	R2048	On 04/05/2017			Bond Future	1	21,000,000	0.00 Member	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	50,000,000	0.00 Member	Sell
10:18:01	R2048	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell
10:18:01	R2048	On 04/05/2017			Bond Future	1	50,000,000	0.00 Client	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
10:18:01	R2048	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	12,000,000	0.00 Client	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
10:18:01	R2048	On 04/05/2017			Bond Future	1	21,000,000	0.00 Client	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	20,000,000	0.00 Client	Buy
10:18:01	R2048	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>25</b>	<b>1,356,000,000</b>	<b>0.00</b>	
10:32:33	R208	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Buy
10:32:33	R208	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Sell
10:32:33	R208	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Buy
10:32:33	R208	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Sell
10:48:41	R208	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Buy
10:48:41	R208	On 04/05/2017			Bond Future	1	5,600,000	0.00 Client	Sell
10:48:53	R208	On 04/05/2017			Bond Future	1	5,600,000	0.00 Client	Buy
10:48:53	R208	On 04/05/2017			Bond Future	1	5,600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R208 Bond Future				8	44,800,000		0.00
	Grand Total for all Instruments				66	1,579,120,000		0.00