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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:09:07	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
10:09:07	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
10:28:00	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
10:28:00	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
12:14:41	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Client	Buy
12:14:41	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Member	Sell
15:22:39	R186	On 01/02/2018		Bond Future	1	15,200,000	0.00 Member	Sell
15:22:39	R186	On 01/02/2018		Bond Future	1	15,200,000	0.00 Member	Buy
15:36:26	R186	On 01/02/2018		Bond Future	1	15,200,000	0.00 Client	Sell
15:36:26	R186	On 01/02/2018		Bond Future	1	15,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>260,800,000</b>	<b>0.00</b>	
16:58:07	R2037	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell
16:58:07	R2037	On 01/02/2018			Bond Future	1	4,600,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>9,200,000</b>	<b>0.00</b>	
15:19:30	R207	On 01/02/2018			Bond Future	1	5,800,000	0.00 Member	Buy
15:19:30	R207	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
17:06:15	R207	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Buy
17:06:15	R207	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Sell
17:06:15	R207	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
17:06:15	R207	On 01/02/2018			Bond Future	1	4,700,000	0.00 Client	Sell
17:06:15	R207	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>7</b>	<b>23,200,000</b>	<b>0.00</b>	
13:06:40	R208	On 01/02/2018			Bond Future	1	15,500,000	0.00 Member	Sell
13:06:40	R208	On 01/02/2018			Bond Future	1	15,500,000	0.00 Client	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>31,000,000</b>	<b>0.00</b>	
9:47:54	R209	On 01/02/2018			Bond Future	1	17,200,000	0.00 Member	Sell
9:47:54	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
10:09:47	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
10:09:47	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
10:09:47	R209	On 01/02/2018			Bond Future	1	16,000,000	0.00 Member	Buy
10:09:47	R209	On 01/02/2018			Bond Future	1	16,000,000	0.00 Member	Sell
10:09:47	R209	On 01/02/2018			Bond Future	1	16,000,000	0.00 Client	Buy
16:42:44	R209	On 01/02/2018			Bond Future	1	10,700,000	0.00 Member	Sell
16:42:44	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
16:53:50	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
16:53:50	R209	On 01/02/2018			Bond Future	1	9,500,000	0.00 Member	Sell
16:53:50	R209	On 01/02/2018			Bond Future	1	9,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:50	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
16:53:50	R209	On 01/02/2018			Bond Future	1	9,500,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>14</b>	<b>111,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>35</b>	<b>435,840,000</b>	<b>0.00</b>	