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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/04/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:19:21	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Sell
11:19:21	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
11:31:08	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
11:31:08	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
11:54:04	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
11:54:04	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>60,000</b>	<b>0.00</b>	
8:33:10	R186	On 04/05/2017		Bond Future	1	20,000,000	0.00 Client	Sell
8:33:10	R186	On 04/05/2017		Bond Future	1	20,000,000	0.00 Client	Buy
8:33:10	R186	On 04/05/2017		Bond Future	1	20,000,000	0.00 Member	Sell
8:33:10	R186	On 04/05/2017		Bond Future	1	20,000,000	0.00 Member	Buy
10:23:17	R186	On 03/08/2017		Bond Future	1	800,000	0.00 Member	Buy
10:23:17	R186	On 03/08/2017		Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:36:28	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
11:36:28	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>83,200,000</b>	<b>0.00</b>	
10:18:33	R204	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
10:18:33	R204	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
11:10:17	R204	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Sell
11:10:17	R204	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
12:23:53	R204	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
12:23:53	R204	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Buy
16:38:12	R204	On 04/05/2017			Bond Future	1	7,000,000	0.00 Member	Sell
16:38:12	R204	On 04/05/2017			Bond Future	1	7,000,000	0.00 Client	Buy
16:51:12	R204	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
16:51:12	R204	On 04/05/2017			Bond Future	1	25,000,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>10</b>	<b>134,000,000</b>	<b>0.00</b>	
16:26:21	R2040	On 04/05/2017			Bond Future	1	170,000,000	0.00 Member	Sell
16:26:21	R2040	On 04/05/2017			Bond Future	1	170,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>340,000,000</b>	<b>0.00</b>	
13:10:17	R2048	On 04/05/2017			Bond Future	1	300,000,000	0.00 Member	Sell
13:22:13	R2048	On 04/05/2017			Bond Future	1	300,000,000	0.00 Member	Buy
13:24:14	R2048	On 04/05/2017			Bond Future	1	300,000,000	0.00 Member	Buy
13:24:14	R2048	On 04/05/2017			Bond Future	1	300,000,000	0.00 Member	Sell
13:29:38	R2048	On 04/05/2017			Bond Future	1	300,000,000	0.00 Member	Buy
13:29:38	R2048	On 04/05/2017			Bond Future	1	300,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>1,800,000,000</b>	<b>0.00</b>	
8:33:10	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Client	Buy
8:33:10	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Client	Sell
8:33:10	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:33:10	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy
10:23:17	R209	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
10:23:17	R209	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
11:37:11	R209	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
11:37:11	R209	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>84,800,000</b>	<b>0.00</b>	
10:23:17	R213	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
10:23:17	R213	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
11:36:50	R213	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
11:36:50	R213	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>44</b>	<b>2,450,060,000</b>	<b>0.00</b>	