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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:43:21	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Buy
11:43:21	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Sell
11:49:11	GOVI	On 04/05/2017		GOVI	1	20,000	0.00 Member	Sell
11:49:11	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
16:48:56	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
16:48:56	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Buy
16:48:56	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Member	Sell
16:48:56	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
16:48:56	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					9	120,000	0.00	
8:26:44	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Client	Buy
8:26:44	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future							2	10,000,000	0.00	
8:45:58	R2040	On 04/05/2017			Bond Future	1	40,000,000	0.00 Member	Sell	
8:45:58	R2040	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy	
9:03:46	R2040	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell	
9:03:46	R2040	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy	
9:03:46	R2040	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell	
9:03:46	R2040	On 04/05/2017			Bond Future	1	20,000,000	0.00 Client	Buy	
9:03:46	R2040	On 04/05/2017			Bond Future	1	20,000,000	0.00 Client	Buy	
Total for R2040 Bond Future							7	160,000,000	0.00	
13:29:09	R209	On 04/05/2017			Bond Future	1	12,600,000	0.00 Member	Buy	
13:29:09	R209	On 04/05/2017			Bond Future	1	12,600,000	0.00 Member	Sell	
Total for R209 Bond Future							2	25,200,000	0.00	
Grand Total for all Instruments							20	195,320,000	0.00	