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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:31:47	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Buy
10:31:47	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
8:10:15	R186	On 05/05/2016		Bond Future	1	300,000	0.00 Member	Sell
8:10:15	R186	On 05/05/2016		Bond Future	1	300,000	0.00 Client	Buy
13:02:53	R186	On 05/05/2016		Bond Future	1	75,000,000	0.00 Member	Buy
13:02:53	R186	On 05/05/2016		Bond Future	1	75,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>150,600,000</b>	<b>0.00</b>	
16:06:37	R197	On 05/05/2016		Bond Future	1	6,300,000	0.00 Member	Sell
16:06:37	R197	On 05/05/2016		Bond Future	1	6,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>12,600,000</b>	<b>0.00</b>	
13:02:53	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Sell
13:02:53	R2023	On 05/05/2016			Bond Future	1	105,000,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>210,000,000</b>	<b>0.00</b>	
13:02:53	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Sell
13:02:53	R2037	On 05/05/2016			Bond Future	1	37,000,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>74,000,000</b>	<b>0.00</b>	
10:26:50	R2044	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
10:26:50	R2044	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
13:02:53	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Sell
13:02:53	R214	On 05/05/2016			Bond Future	1	30,000,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>60,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>16</b>	<b>511,220,000</b>	<b>0.00</b>	