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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:07:22	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
10:07:22	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
10:18:01	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
10:18:01	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					4	40,000	0.00	
12:16:35	R186	On 02/02/2017		Bond Future	1	15,000,000	0.00 Member	Buy
12:16:35	R186	On 02/02/2017		Bond Future	1	15,000,000	0.00 Member	Sell
13:36:37	R186	On 02/02/2017		Bond Future	1	15,000,000	0.00 Client	Buy
13:36:37	R186	On 02/02/2017		Bond Future	1	15,000,000	0.00 Member	Sell
Total for R186 Bond Future					4	60,000,000	0.00	
16:24:49	R2023	On 02/02/2017		Bond Future	1	13,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:24:49	R2023	On 02/02/2017			Bond Future	1	13,700,000	0.00 Member	Sell
16:37:21	R2023	On 02/02/2017			Bond Future	1	13,700,000	0.00 Client	Buy
16:37:21	R2023	On 02/02/2017			Bond Future	1	13,700,000	0.00 Member	Sell
Total for R2023 Bond Future						4	54,800,000	0.00	
9:39:14	R2030	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Buy
9:39:14	R2030	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Sell
10:22:58	R2030	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
10:22:58	R2030	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Buy
10:22:58	R2030	On 02/02/2017			Bond Future	1	6,000,000	0.00 Client	Sell
10:22:58	R2030	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
10:22:58	R2030	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2030 Bond Future						7	28,000,000	0.00	
16:34:49	R2032	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Sell
16:34:49	R2032	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Buy
16:41:11	R2032	On 02/02/2017			Bond Future	1	14,000,000	0.00 Client	Buy
16:41:11	R2032	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Sell
Total for R2032 Bond Future						4	56,000,000	0.00	
11:33:48	R2040	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
11:33:48	R2040	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
13:36:53	R2040	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Buy
13:36:53	R2040	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2040 Bond Future						4	8,000,000	0.00	
16:24:49	R209	On 02/02/2017			Bond Future	1	10,100,000	0.00 Member	Buy
16:24:49	R209	On 02/02/2017			Bond Future	1	15,400,000	0.00 Member	Sell
16:37:08	R209	On 02/02/2017			Bond Future	1	10,100,000	0.00 Client	Buy
16:37:08	R209	On 02/02/2017			Bond Future	1	5,300,000	0.00 Member	Sell
16:37:08	R209	On 02/02/2017			Bond Future	1	5,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:08	R209	On 02/02/2017			Bond Future	1	10,100,000	0.00 Member	Sell
16:37:08	R209	On 02/02/2017			Bond Future	1	5,300,000	0.00 Member	Buy
Total for R209 Bond Future						7	61,600,000	0.00	
Grand Total for all Instruments						34	268,440,000	0.00	