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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:26:52	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
10:26:52	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
10:39:06	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
10:39:06	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
10:56:13	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
10:56:13	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
11:13:37	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
11:13:37	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					8	80,000	0.00	
9:18:00	R186	On 02/02/2017		Bond Future	1	15,000,000	0.00 Member	Sell
9:18:00	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
9:18:00	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
9:33:20	R186	On 02/02/2017		Bond Future	1	15,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:33:20	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Buy
11:45:27	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
11:45:27	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
15:31:39	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
15:31:39	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
15:39:27	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
15:39:27	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:09:33	R186	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Buy
17:09:33	R186	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell
17:17:29	R186	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell
17:17:29	R186	On 02/02/2017			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R186 Bond Future						15	98,400,000	0.00	
12:24:05	R2035	On 02/02/2017			Bond Future	1	19,500,000	0.00 Member	Sell
12:24:05	R2035	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
13:55:10	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:55:10	R2035	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
13:55:10	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	1,500,000	0.00 Client	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:55:10	R2035	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Buy
13:55:10	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:55:10	R2035	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Sell
13:55:10	R2035	On 02/02/2017			Bond Future	1	11,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						19	78,000,000	0.00	
14:36:42	R204	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
14:36:42	R204	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
15:31:25	R204	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Sell
15:31:25	R204	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R204 Bond Future						4	80,000,000	0.00	
11:01:35	R2048	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Sell
11:01:35	R2048	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	400,000,000	0.00	
14:01:10	R210	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Buy
14:01:10	R210	On 02/02/2017			Bond Future	1	8,000,000	0.00 Client	Sell
Total for R210 Bond Future						2	16,000,000	0.00	
Grand Total for all Instruments						50	672,480,000	0.00	