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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:12:40	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
8:12:40	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
10:37:06	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
10:37:06	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
11:32:42	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
11:32:42	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					6	60,000	0.00	
9:52:18	R186	On 02/02/2017		Bond Future	1	8,000,000	0.00 Member	Sell
9:52:18	R186	On 02/02/2017		Bond Future	1	8,000,000	0.00 Member	Buy
10:51:03	R186	On 02/02/2017		Bond Future	1	8,000,000	0.00 Member	Buy
10:51:03	R186	On 02/02/2017		Bond Future	1	8,000,000	0.00 Member	Sell
12:28:37	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
12:28:37	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:09	R186	On 02/02/2017			Bond Future	1	8,000,000	0.00 Member	Buy
12:37:09	R186	On 02/02/2017			Bond Future	1	8,000,000	0.00 Client	Sell
15:33:26	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
15:33:26	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
15:38:41	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Sell
15:38:41	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:12:50	R186	On 02/02/2017			Bond Future	1	22,000,000	0.00 Member	Sell
16:12:50	R186	On 02/02/2017			Bond Future	1	22,000,000	0.00 Member	Buy
16:14:51	R186	On 02/02/2017			Bond Future	1	22,000,000	0.00 Member	Buy
16:14:51	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
16:36:27	R186	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Sell
16:36:27	R186	On 02/02/2017			Bond Future	1	19,000,000	0.00 Client	Sell
16:36:27	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Sell
16:36:27	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
16:36:27	R186	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Buy
Total for R186 Bond Future						21	212,800,000	0.00	
15:09:03	R2030	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Buy
15:09:03	R2030	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Sell
15:17:52	R2030	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Buy
15:17:52	R2030	On 02/02/2017			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R2030 Bond Future						4	6,400,000	0.00	
Grand Total for all Instruments						31	219,260,000	0.00	