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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:21:38	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
11:21:38	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
12:27:35	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
12:27:35	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
9:53:05	R186	On 02/02/2017		Bond Future	1	700,000	0.00 Member	Buy
9:53:05	R186	On 02/02/2017		Bond Future	1	7,400,000	0.00 Member	Buy
9:53:05	R186	On 02/02/2017		Bond Future	1	700,000	0.00 Client	Sell
9:53:05	R186	On 02/02/2017		Bond Future	1	7,400,000	0.00 Client	Sell
9:53:05	R186	On 02/02/2017		Bond Future	1	5,600,000	0.00 Client	Sell
9:53:05	R186	On 02/02/2017		Bond Future	1	5,600,000	0.00 Member	Buy
9:53:06	R186	On 02/02/2017		Bond Future	1	800,000	0.00 Member	Buy
9:53:06	R186	On 02/02/2017		Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:53:06	R186	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Sell
9:53:06	R186	On 02/02/2017			Bond Future	1	800,000	0.00 Client	Sell
10:02:32	R186	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Buy
10:02:32	R186	On 02/02/2017			Bond Future	1	7,400,000	0.00 Member	Sell
10:02:32	R186	On 02/02/2017			Bond Future	1	5,600,000	0.00 Client	Buy
10:02:32	R186	On 02/02/2017			Bond Future	1	800,000	0.00 Client	Buy
10:02:32	R186	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Sell
10:02:32	R186	On 02/02/2017			Bond Future	1	5,600,000	0.00 Member	Sell
10:02:32	R186	On 02/02/2017			Bond Future	1	7,400,000	0.00 Client	Buy
10:02:32	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
10:02:32	R186	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
10:02:32	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Client	Buy
10:23:46	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Sell
10:23:46	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
11:03:40	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
11:03:40	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
12:56:41	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Buy
12:56:41	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
15:02:57	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Sell
15:02:57	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Buy
15:10:39	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Client	Sell
15:10:39	R186	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Buy
16:03:04	R186	On 02/02/2017			Bond Future	1	176,100,000	0.00 Member	Sell
16:03:04	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:03:04	R186	On 02/02/2017			Bond Future	1	248,600,000	0.00 Member	Buy
16:03:04	R186	On 02/02/2017			Bond Future	1	200,200,000	0.00 Member	Buy
16:19:37	R186	On 02/02/2017			Bond Future	1	51,600,000	0.00 Member	Buy
16:19:37	R186	On 02/02/2017			Bond Future	1	71,800,000	0.00 Member	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	51,600,000	0.00 Member	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	41,100,000	0.00 Member	Buy
16:19:37	R186	On 02/02/2017			Bond Future	1	41,100,000	0.00 Client	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	26,600,000	0.00 Client	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	41,100,000	0.00 Member	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	28,000,000	0.00 Member	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	26,600,000	0.00 Member	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	26,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	28,000,000	0.00 Client	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	71,800,000	0.00 Client	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	71,800,000	0.00 Member	Buy
16:19:37	R186	On 02/02/2017			Bond Future	1	51,600,000	0.00 Client	Sell
16:19:37	R186	On 02/02/2017			Bond Future	1	28,000,000	0.00 Member	Buy
16:19:38	R186	On 02/02/2017			Bond Future	1	18,800,000	0.00 Member	Buy
16:19:38	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:19:38	R186	On 02/02/2017			Bond Future	1	4,300,000	0.00 Client	Sell
16:19:38	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
16:19:38	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Sell
16:19:38	R186	On 02/02/2017			Bond Future	1	4,300,000	0.00 Member	Buy
16:19:38	R186	On 02/02/2017			Bond Future	1	18,800,000	0.00 Member	Sell
16:19:38	R186	On 02/02/2017			Bond Future	1	4,300,000	0.00 Member	Sell
16:19:38	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Sell
16:19:38	R186	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
16:19:38	R186	On 02/02/2017			Bond Future	1	18,800,000	0.00 Client	Sell
16:41:31	R186	On 02/02/2017			Bond Future	1	15,900,000	0.00 Client	Sell
16:41:31	R186	On 02/02/2017			Bond Future	1	8,200,000	0.00 Member	Sell
16:41:31	R186	On 02/02/2017			Bond Future	1	15,900,000	0.00 Member	Sell
16:41:31	R186	On 02/02/2017			Bond Future	1	176,100,000	0.00 Client	Sell
16:41:31	R186	On 02/02/2017			Bond Future	1	15,900,000	0.00 Member	Buy
16:41:31	R186	On 02/02/2017			Bond Future	1	176,100,000	0.00 Member	Buy
16:41:31	R186	On 02/02/2017			Bond Future	1	8,200,000	0.00 Member	Buy
16:41:31	R186	On 02/02/2017			Bond Future	1	8,200,000	0.00 Client	Sell
Total for R186 Bond Future						68	1,963,800,000	0.00	
11:44:46	R2048	On 02/02/2017			Bond Future	1	30,000,000	0.00 Member	Buy
11:44:46	R2048	On 02/02/2017			Bond Future	1	30,000,000	0.00 Member	Sell
11:52:10	R2048	On 02/02/2017			Bond Future	1	30,000,000	0.00 Member	Sell
11:52:10	R2048	On 02/02/2017			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	120,000,000	0.00	
17:26:18	R209	On 02/02/2017			Bond Future	1	117,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:26:18	R209	On 02/02/2017			Bond Future	1	117,900,000	0.00 Member	Buy
17:32:19	R209	On 02/02/2017			Bond Future	1	117,900,000	0.00 Client	Buy
17:32:19	R209	On 02/02/2017			Bond Future	1	117,900,000	0.00 Member	Sell
Total for R209 Bond Future						4	471,600,000	0.00	
16:15:48	R214	On 02/02/2017			Bond Future	1	148,300,000	0.00 Member	Buy
16:15:48	R214	On 02/02/2017			Bond Future	1	180,000,000	0.00 Member	Sell
16:40:52	R214	On 02/02/2017			Bond Future	1	23,500,000	0.00 Member	Sell
16:40:52	R214	On 02/02/2017			Bond Future	1	8,200,000	0.00 Member	Sell
16:40:52	R214	On 02/02/2017			Bond Future	1	23,500,000	0.00 Client	Buy
16:40:52	R214	On 02/02/2017			Bond Future	1	8,200,000	0.00 Member	Buy
16:40:52	R214	On 02/02/2017			Bond Future	1	23,500,000	0.00 Member	Buy
16:40:52	R214	On 02/02/2017			Bond Future	1	8,200,000	0.00 Client	Buy
16:40:52	R214	On 02/02/2017			Bond Future	1	148,300,000	0.00 Member	Sell
16:40:52	R214	On 02/02/2017			Bond Future	1	148,300,000	0.00 Client	Buy
Total for R214 Bond Future						10	720,000,000	0.00	
Grand Total for all Instruments						90	3,275,440,000	0.00	