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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:36	GOVI	On 02/02/2017		GOVI	1	40,000	0.00 Member	Buy
11:02:36	GOVI	On 02/02/2017		GOVI	1	40,000	0.00 Member	Sell
11:04:06	GOVI	On 02/02/2017		GOVI	1	40,000	0.00 Member	Sell
11:04:06	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Buy
12:00:31	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
12:00:31	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
12:00:31	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
12:00:31	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Client	Buy
12:00:31	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
12:00:31	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
12:00:31	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Sell
12:00:31	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>12</b>	<b>240,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:13:30	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Buy
10:13:30	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Sell
10:13:30	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Buy
10:13:30	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Sell
11:22:34	R186	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Sell
11:22:34	R186	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Buy
11:26:48	R186	On 02/02/2017			Bond Future	1	11,000,000	0.00 Member	Sell
11:26:48	R186	On 02/02/2017			Bond Future	1	11,000,000	0.00 Client	Buy
12:43:02	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Client	Sell
12:43:02	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Buy
12:44:13	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Client	Buy
12:44:13	R186	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>12</b>	<b>121,600,000</b>	<b>0.00</b>	
12:46:48	R2030	On 02/02/2017			Bond Future	1	17,800,000	0.00 Member	Buy
12:46:48	R2030	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	3,700,000	0.00 Member	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	5,300,000	0.00 Member	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
13:19:34	R2030	On 02/02/2017			Bond Future	1	3,700,000	0.00 Client	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	700,000	0.00 Client	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Buy
13:19:34	R2030	On 02/02/2017			Bond Future	1	2,100,000	0.00 Client	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	5,300,000	0.00 Client	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	5,300,000	0.00 Member	Buy
13:19:34	R2030	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
13:19:34	R2030	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Buy
13:19:34	R2030	On 02/02/2017			Bond Future	1	1,500,000	0.00 Client	Sell
13:19:34	R2030	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:34	R2030	On 02/02/2017		Bond Future	1	3,700,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>					<b>22</b>	<b>71,200,000</b>	<b>0.00</b>	
11:22:34	R2048	On 02/02/2017		Bond Future	1	20,000,000	0.00 Member	Sell
11:22:34	R2048	On 02/02/2017		Bond Future	1	20,000,000	0.00 Member	Buy
11:26:22	R2048	On 02/02/2017		Bond Future	1	20,000,000	0.00 Member	Sell
11:26:22	R2048	On 02/02/2017		Bond Future	1	20,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>					<b>4</b>	<b>80,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>50</b>	<b>273,040,000</b>	<b>0.00</b>	