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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:19:37	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
11:19:37	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
9:03:38	R186	On 02/02/2017		Bond Future	1	34,900,000	0.00 Member	Buy
9:03:38	R186	On 02/02/2017		Bond Future	1	34,900,000	0.00 Client	Sell
9:29:21	R186	On 02/02/2017		Bond Future	1	410,000,000	0.00 Member	Buy
9:50:23	R186	On 02/02/2017		Bond Future	1	410,000,000	0.00 Member	Sell
9:52:49	R186	On 02/02/2017		Bond Future	1	410,000,000	0.00 Member	Buy
9:52:49	R186	On 02/02/2017		Bond Future	1	410,000,000	0.00 Member	Sell
10:02:08	R186	On 02/02/2017		Bond Future	1	410,000,000	0.00 Member	Sell
10:02:09	R186	On 02/02/2017		Bond Future	1	410,000,000	0.00 Member	Buy
11:52:31	R186	On 02/02/2017		Bond Future	1	50,000,000	0.00 Member	Sell
11:52:31	R186	On 02/02/2017		Bond Future	1	50,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:56:08	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
11:56:08	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Buy
12:35:27	R186	On 02/02/2017			Bond Future	1	12,300,000	0.00 Member	Buy
12:35:27	R186	On 02/02/2017			Bond Future	1	5,800,000	0.00 Client	Sell
12:35:27	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Member	Sell
12:35:27	R186	On 02/02/2017			Bond Future	1	3,700,000	0.00 Member	Sell
12:35:27	R186	On 02/02/2017			Bond Future	1	3,700,000	0.00 Client	Sell
12:35:27	R186	On 02/02/2017			Bond Future	1	1,700,000	0.00 Client	Sell
12:35:27	R186	On 02/02/2017			Bond Future	1	3,700,000	0.00 Member	Buy
12:35:27	R186	On 02/02/2017			Bond Future	1	1,700,000	0.00 Member	Buy
12:35:27	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Member	Buy
12:35:27	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Client	Sell
12:35:27	R186	On 02/02/2017			Bond Future	1	12,300,000	0.00 Member	Sell
12:35:27	R186	On 02/02/2017			Bond Future	1	5,800,000	0.00 Member	Buy
12:35:27	R186	On 02/02/2017			Bond Future	1	12,300,000	0.00 Client	Sell
12:35:27	R186	On 02/02/2017			Bond Future	1	5,800,000	0.00 Member	Sell
12:35:27	R186	On 02/02/2017			Bond Future	1	1,700,000	0.00 Member	Sell
12:35:28	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Member	Sell
12:35:28	R186	On 02/02/2017			Bond Future	1	6,600,000	0.00 Client	Sell
12:35:28	R186	On 02/02/2017			Bond Future	1	11,400,000	0.00 Member	Sell
12:35:28	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Member	Buy
12:35:28	R186	On 02/02/2017			Bond Future	1	11,400,000	0.00 Client	Sell
12:35:28	R186	On 02/02/2017			Bond Future	1	11,400,000	0.00 Member	Buy
12:35:28	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Sell
12:35:28	R186	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Sell
12:35:28	R186	On 02/02/2017			Bond Future	1	4,700,000	0.00 Client	Sell
12:35:28	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
12:35:28	R186	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Buy

Total for R186 Bond Future **38** **2,829,800,000** **0.00**

10:10:46	R197	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Buy
10:10:46	R197	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell
13:10:06	R197	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Buy
13:10:06	R197	On 02/02/2017			Bond Future	1	2,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R197 Bond Future						4	8,400,000	0.00	
15:19:36	R2030	On 02/02/2017			Bond Future	1	123,900,000	0.00 Member	Buy
15:19:36	R2030	On 02/02/2017			Bond Future	1	10,700,000	0.00 Member	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	17,100,000	0.00 Member	Buy
15:29:15	R2030	On 02/02/2017			Bond Future	1	17,100,000	0.00 Member	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	4,600,000	0.00 Member	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	25,700,000	0.00 Member	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	36,800,000	0.00 Member	Buy
15:29:15	R2030	On 02/02/2017			Bond Future	1	25,700,000	0.00 Member	Buy
15:29:15	R2030	On 02/02/2017			Bond Future	1	15,000,000	0.00 Member	Buy
15:29:15	R2030	On 02/02/2017			Bond Future	1	17,100,000	0.00 Client	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	36,800,000	0.00 Member	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	14,000,000	0.00 Member	Buy
15:29:15	R2030	On 02/02/2017			Bond Future	1	4,600,000	0.00 Member	Buy
15:29:15	R2030	On 02/02/2017			Bond Future	1	14,000,000	0.00 Client	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	25,700,000	0.00 Client	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	36,800,000	0.00 Client	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	15,000,000	0.00 Client	Sell
15:29:15	R2030	On 02/02/2017			Bond Future	1	4,600,000	0.00 Client	Sell
15:30:58	R2030	On 02/02/2017			Bond Future	1	10,700,000	0.00 Member	Buy
15:30:58	R2030	On 02/02/2017			Bond Future	1	10,700,000	0.00 Client	Sell
Total for R2030 Bond Future						22	495,600,000	0.00	
9:03:38	R2044	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
9:03:38	R2044	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Sell
9:13:35	R2044	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
9:13:35	R2044	On 02/02/2017			Bond Future	1	12,000,000	0.00 Client	Sell
Total for R2044 Bond Future						4	48,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:32:05	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:32:05	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
10:32:05	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:32:05	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
10:46:50	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Buy
10:46:50	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:47:11	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Sell
10:47:11	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
16:07:28	R207	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
16:07:28	R207	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Sell
16:22:02	R207	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
16:22:02	R207	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Sell
Total for R207 Bond Future						12	83,600,000	0.00	
10:04:03	R208	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Buy
10:04:03	R208	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Sell
12:11:01	R208	On 02/02/2017			Bond Future	1	1,800,000	0.00 Client	Sell
12:11:01	R208	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Buy
Total for R208 Bond Future						4	7,200,000	0.00	
Grand Total for all Instruments						86	3,472,620,000	0.00	