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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:45:15	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
9:45:15	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
9:55:28	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
9:55:28	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
9:22:11	R186	On 03/08/2017		Bond Future	1	900,000	0.00 Member	Sell
9:22:11	R186	On 03/08/2017		Bond Future	1	2,100,000	0.00 Member	Buy
11:15:09	R186	On 03/08/2017		Bond Future	1	75,000,000	0.00 Client	Buy
11:15:09	R186	On 03/08/2017		Bond Future	1	75,000,000	0.00 Client	Sell
11:15:09	R186	On 03/08/2017		Bond Future	1	75,000,000	0.00 Member	Buy
11:15:09	R186	On 03/08/2017		Bond Future	1	75,000,000	0.00 Member	Sell
11:34:34	R186	On 03/08/2017		Bond Future	1	7,000,000	0.00 Member	Buy
11:34:34	R186	On 03/08/2017		Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:54:06	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
11:54:06	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Client	Sell
11:54:06	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Sell
11:54:06	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Buy
11:54:06	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
13:05:43	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
13:05:43	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
13:05:43	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
13:05:43	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:05:43	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:05:43	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
13:05:43	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
13:05:43	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
16:03:01	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:03:01	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						23	338,400,000	0.00	
11:15:09	R209	On 03/08/2017			Bond Future	1	75,000,000	0.00 Client	Buy
11:15:09	R209	On 03/08/2017			Bond Future	1	75,000,000	0.00 Client	Sell
11:15:09	R209	On 03/08/2017			Bond Future	1	75,000,000	0.00 Member	Buy
11:15:09	R209	On 03/08/2017			Bond Future	1	75,000,000	0.00 Member	Sell
Total for R209 Bond Future						4	300,000,000	0.00	
Grand Total for all Instruments						31	638,440,000	0.00	