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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:26:56	GOVI	On 03/08/2017		GOVI	1	20,000	0.00 Client	Sell
10:26:56	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
11:33:47	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
11:33:47	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
11:33:47	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
11:33:47	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
11:33:47	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					7	80,000	0.00	
11:29:31	I2038	On 03/08/2017		Bond Future	1	2,400,000	0.00 Member	Sell
11:29:31	I2038	On 03/08/2017		Bond Future	1	2,400,000	0.00 Member	Buy
17:10:31	I2038	On 03/08/2017		Bond Future	1	2,400,000	0.00 Member	Sell
17:10:31	I2038	On 03/08/2017		Bond Future	1	2,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						4	9,600,000	0.00	
10:07:11	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
10:07:11	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
11:15:44	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Buy
11:15:44	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
12:57:01	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Client	Buy
12:57:01	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
13:29:28	R186	On 03/08/2017			Bond Future	1	300,000,000	0.00 Member	Buy
13:29:28	R186	On 03/08/2017			Bond Future	1	300,000,000	0.00 Member	Sell
13:34:59	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Sell
13:34:59	R186	On 03/08/2017			Bond Future	1	300,000,000	0.00 Member	Buy
15:54:54	R186	On 03/08/2017			Bond Future	1	18,500,000	0.00 Client	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Client	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Client	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	33,000,000	0.00 Client	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Buy
15:54:54	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Buy
15:54:54	R186	On 03/08/2017			Bond Future	1	33,000,000	0.00 Member	Buy
15:54:54	R186	On 03/08/2017			Bond Future	1	18,500,000	0.00 Member	Buy
15:54:54	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
15:54:54	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	121,700,000	0.00 Client	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	45,000,000	0.00 Client	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
15:54:54	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	45,000,000	0.00 Member	Buy
15:54:54	R186	On 03/08/2017			Bond Future	1	121,700,000	0.00 Member	Buy
15:54:54	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	33,000,000	0.00 Member	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	18,500,000	0.00 Member	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	45,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	121,700,000	0.00 Member	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
15:54:54	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
17:12:34	R186	On 03/08/2017			Bond Future	1	4,800,000	0.00 Client	Buy
17:12:34	R186	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Sell
17:17:27	R186	On 03/08/2017			Bond Future	1	4,800,000	0.00 Client	Sell
17:17:27	R186	On 03/08/2017			Bond Future	1	4,800,000	0.00 Member	Buy
Total for R186 Bond Future						40	1,939,200,000	0.00	
Grand Total for all Instruments						51	1,948,880,000	0.00	