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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:16:47	GOVI	On 03/08/2017		GOVI	1	80,000	0.00 Member	Sell
13:16:47	GOVI	On 03/08/2017		GOVI	1	80,000	0.00 Client	Buy
Total for GOVI GOVI					2	160,000	0.00	
11:40:53	I2046	On 03/08/2017		Bond Future	1	100,000,000	0.00 Client	Buy
11:40:53	I2046	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Sell
Total for I2046 Bond Future					2	200,000,000	0.00	
11:34:43	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Client	Buy
11:34:43	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Member	Sell
13:12:09	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Sell
13:12:09	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Buy
13:17:43	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:17:43	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Sell
14:30:46	R186	On 03/08/2017			Bond Future	1	34,200,000	0.00 Client	Sell
14:30:46	R186	On 03/08/2017			Bond Future	1	34,200,000	0.00 Member	Buy
15:58:54	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:58:54	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
16:14:29	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
16:14:29	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
16:22:30	R186	On 03/08/2017			Bond Future	1	6,000,000	0.00 Client	Buy
16:22:30	R186	On 03/08/2017			Bond Future	1	6,000,000	0.00 Member	Sell
16:22:30	R186	On 03/08/2017			Bond Future	1	6,000,000	0.00 Member	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	28,000,000	0.00 Client	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Client	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	22,000,000	0.00 Member	Sell
16:22:31	R186	On 03/08/2017			Bond Future	1	12,000,000	0.00 Client	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
16:22:31	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Sell
16:22:31	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
16:22:31	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:22:31	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Sell
16:22:31	R186	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Sell
16:22:31	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Client	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	22,000,000	0.00 Client	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	22,000,000	0.00 Member	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	28,000,000	0.00 Member	Sell
16:22:31	R186	On 03/08/2017			Bond Future	1	28,000,000	0.00 Member	Buy
16:22:31	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Buy
Total for R186 Bond Future						38	678,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:40:53	R2030	On 03/08/2017			Bond Future	1	150,000,000	0.00 Client	Buy
11:40:53	R2030	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	300,000,000	0.00	
Grand Total for all Instruments						44	1,178,760,000	0.00	