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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:58	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
10:37:58	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
10:41:15	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
10:41:15	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
9:38:46	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Client	Buy
9:38:46	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Member	Sell
9:58:25	R186	On 01/02/2018		Bond Future	1	39,400,000	0.00 Client	Buy
9:58:25	R186	On 01/02/2018		Bond Future	1	39,400,000	0.00 Client	Sell
11:02:32	R186	On 01/02/2018		Bond Future	1	50,000,000	0.00 Member	Buy
11:06:59	R186	On 01/02/2018		Bond Future	1	50,000,000	0.00 Member	Sell
11:13:16	R186	On 01/02/2018		Bond Future	1	50,000,000	0.00 Client	Sell
11:13:16	R186	On 01/02/2018		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
Total for R186 Bond Future						8	478,800,000	0.00	
12:07:49	R207	On 01/02/2018			Bond Future	1	5,600,000	0.00 Member	Buy
12:07:49	R207	On 01/02/2018			Bond Future	1	5,600,000	0.00 Client	Sell
Total for R207 Bond Future						2	11,200,000	0.00	
12:07:49	R208	On 01/02/2018			Bond Future	1	76,400,000	0.00 Member	Buy
12:07:49	R208	On 01/02/2018			Bond Future	1	35,200,000	0.00 Member	Sell
12:23:47	R208	On 01/02/2018			Bond Future	1	41,200,000	0.00 Member	Buy
12:23:47	R208	On 01/02/2018			Bond Future	1	35,200,000	0.00 Member	Buy
12:23:47	R208	On 01/02/2018			Bond Future	1	35,200,000	0.00 Client	Sell
12:23:47	R208	On 01/02/2018			Bond Future	1	41,200,000	0.00 Client	Sell
12:23:47	R208	On 01/02/2018			Bond Future	1	41,200,000	0.00 Member	Sell
Total for R208 Bond Future						7	305,600,000	0.00	
Grand Total for all Instruments						21	795,640,000	0.00	