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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:03	GOVI	On 02/02/2017		GOVI	1	320,000	0.00 Client	Buy
16:53:03	GOVI	On 02/02/2017		GOVI	1	320,000	0.00 Member	Sell
17:32:20	GOVI	On 02/02/2017		GOVI	1	320,000	0.00 Member	Buy
17:32:20	GOVI	On 02/02/2017		GOVI	1	320,000	0.00 Member	Sell
17:33:06	GOVI	On 02/02/2017		GOVI	1	320,000	0.00 Member	Buy
17:33:06	GOVI	On 02/02/2017		GOVI	1	320,000	0.00 Client	Sell
Total for GOVI GOVI					6	1,920,000	0.00	
9:22:16	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
9:22:16	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
10:56:16	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Buy
10:56:16	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
13:02:51	R186	On 02/02/2017		Bond Future	1	200,000	0.00 Member	Buy
13:02:51	R186	On 02/02/2017		Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:05:29	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Sell
13:05:29	R186	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
16:43:53	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Buy
16:43:53	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:36:09	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:36:09	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:36:09	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:36:09	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:36:09	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
17:36:09	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:36:09	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:36:09	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future						18	48,800,000	0.00	
8:10:53	R204	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
8:10:53	R204	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:27:43	R204	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
10:27:43	R204	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R204 Bond Future						4	40,000,000	0.00	
Grand Total for all Instruments						28	90,720,000	0.00	