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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:05:16	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
10:05:16	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
12:55:27	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
12:55:27	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					4	40,000	0.00	
11:48:39	I2050	On 03/08/2017		Bond Future	1	5,000,000	0.00 Member	Sell
11:48:39	I2050	On 03/08/2017		Bond Future	1	5,000,000	0.00 Member	Buy
11:52:46	I2050	On 03/08/2017		Bond Future	1	5,000,000	0.00 Client	Buy
11:52:46	I2050	On 03/08/2017		Bond Future	1	5,000,000	0.00 Member	Sell
Total for I2050 Bond Future					4	20,000,000	0.00	
12:44:20	R186	On 03/08/2017		Bond Future	1	16,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:44:20	R186	On 03/08/2017			Bond Future	1	24,000,000	0.00 Member	Buy
13:30:35	R186	On 03/08/2017			Bond Future	1	16,100,000	0.00 Client	Sell
13:30:35	R186	On 03/08/2017			Bond Future	1	7,900,000	0.00 Member	Sell
13:30:35	R186	On 03/08/2017			Bond Future	1	7,900,000	0.00 Client	Sell
13:30:35	R186	On 03/08/2017			Bond Future	1	16,100,000	0.00 Member	Buy
13:30:35	R186	On 03/08/2017			Bond Future	1	7,900,000	0.00 Member	Buy
16:09:01	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
16:09:01	R186	On 03/08/2017			Bond Future	1	492,300,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	154,600,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	9,400,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	52,900,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	43,100,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	154,700,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	11,200,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	11,200,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	43,800,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	154,600,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	52,900,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	9,900,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	43,100,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	11,900,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	11,900,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	9,900,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	43,100,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	52,900,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	43,800,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	11,900,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	154,700,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	154,700,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	9,400,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	9,400,000	0.00 Member	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	154,600,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	11,200,000	0.00 Client	Buy
17:47:02	R186	On 03/08/2017			Bond Future	1	43,800,000	0.00 Member	Sell
17:47:02	R186	On 03/08/2017			Bond Future	1	9,900,000	0.00 Member	Sell
Total for R186 Bond Future						41	2,065,200,000	0.00	
16:09:01	R207	On 03/08/2017			Bond Future	1	13,000,000	0.00 Client	Buy
16:09:01	R207	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Sell
Total for R207 Bond Future						2	26,000,000	0.00	
12:49:34	R209	On 03/08/2017			Bond Future	1	5,700,000	0.00 Member	Buy
12:49:34	R209	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
12:49:34	R209	On 03/08/2017			Bond Future	1	6,500,000	0.00 Member	Buy
12:49:34	R209	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Sell
12:49:34	R209	On 03/08/2017			Bond Future	1	6,500,000	0.00 Client	Sell
12:49:34	R209	On 03/08/2017			Bond Future	1	5,700,000	0.00 Client	Sell
13:17:45	R209	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
13:17:45	R209	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
13:18:04	R209	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Sell
13:18:05	R209	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Buy
13:26:01	R209	On 03/08/2017			Bond Future	1	14,300,000	0.00 Member	Buy
13:26:01	R209	On 03/08/2017			Bond Future	1	14,300,000	0.00 Client	Sell
Total for R209 Bond Future						12	87,400,000	0.00	
Grand Total for all Instruments						63	2,198,640,000	0.00	