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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:55	GOVI	On 03/08/2017		GOVI	1	20,000	0.00 Client	Sell
16:15:55	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
16:24:31	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
16:24:31	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
16:24:31	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
16:24:31	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
16:24:31	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					7	80,000	0.00	
16:38:54	R186	On 03/08/2017		Bond Future	1	300,000,000	0.00 Member	Sell
16:38:54	R186	On 03/08/2017		Bond Future	1	300,000,000	0.00 Member	Buy
16:49:50	R186	On 03/08/2017		Bond Future	1	105,000,000	0.00 Member	Buy
16:49:50	R186	On 03/08/2017		Bond Future	1	300,000,000	0.00 Member	Sell
17:06:52	R186	On 03/08/2017		Bond Future	1	18,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:06:52	R186	On 03/08/2017			Bond Future	1	44,200,000	0.00 Client	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	24,600,000	0.00 Member	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	18,000,000	0.00 Member	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	24,600,000	0.00 Member	Sell
17:06:52	R186	On 03/08/2017			Bond Future	1	44,200,000	0.00 Member	Sell
17:06:52	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	44,200,000	0.00 Member	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	32,400,000	0.00 Member	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Sell
17:06:52	R186	On 03/08/2017			Bond Future	1	18,000,000	0.00 Member	Sell
17:06:52	R186	On 03/08/2017			Bond Future	1	32,400,000	0.00 Client	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Client	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Client	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	24,600,000	0.00 Client	Buy
17:06:52	R186	On 03/08/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:06:52	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
17:06:52	R186	On 03/08/2017			Bond Future	1	32,400,000	0.00 Member	Sell
17:06:53	R186	On 03/08/2017			Bond Future	1	55,000,000	0.00 Member	Sell
17:06:53	R186	On 03/08/2017			Bond Future	1	55,000,000	0.00 Member	Buy
17:06:53	R186	On 03/08/2017			Bond Future	1	105,000,000	0.00 Client	Buy
17:06:53	R186	On 03/08/2017			Bond Future	1	105,000,000	0.00 Member	Sell
17:06:53	R186	On 03/08/2017			Bond Future	1	55,000,000	0.00 Client	Buy
17:31:59	R186	On 03/08/2017			Bond Future	1	49,200,000	0.00 Member	Sell
17:31:59	R186	On 03/08/2017			Bond Future	1	49,200,000	0.00 Client	Buy
Total for R186 Bond Future						32	1,898,400,000	0.00	
11:27:45	R2030	On 03/08/2017			Bond Future	1	750,000,000	0.00 Member	Sell
11:27:45	R2030	On 03/08/2017			Bond Future	1	750,000,000	0.00 Client	Buy
Total for R2030 Bond Future						2	1,500,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:31:59	R2035	On 03/08/2017			Bond Future	1	42,200,000	0.00 Member	Sell
17:31:59	R2035	On 03/08/2017			Bond Future	1	42,200,000	0.00 Client	Buy
Total for R2035 Bond Future						2	84,400,000	0.00	
11:27:45	R204	On 03/08/2017			Bond Future	1	600,000,000	0.00 Member	Buy
11:27:45	R204	On 03/08/2017			Bond Future	1	600,000,000	0.00 Client	Sell
Total for R204 Bond Future						2	1,200,000,000	0.00	
15:13:58	R209	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
15:13:58	R209	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Buy
16:04:50	R209	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:04:50	R209	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:46:16	R209	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Sell
16:46:16	R209	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R209 Bond Future						6	9,600,000	0.00	
11:27:45	R214	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Buy
11:27:45	R214	On 03/08/2017			Bond Future	1	150,000,000	0.00 Client	Sell
Total for R214 Bond Future						2	300,000,000	0.00	
Grand Total for all Instruments						53	4,992,480,000	0.00	