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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:53:13	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Buy
9:53:13	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell
10:15:32	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Buy
10:15:32	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell
10:51:05	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Buy
10:51:05	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					6	60,000	0.00	
8:54:22	R186	On 03/11/2016		Bond Future	1	5,000,000	0.00 Member	Sell
8:54:22	R186	On 03/11/2016		Bond Future	1	5,000,000	0.00 Member	Sell
8:54:22	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Member	Buy
9:10:16	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Client	Buy
9:10:16	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Member	Sell
10:17:13	R186	On 03/11/2016		Bond Future	1	14,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:17:13	R186	On 03/11/2016			Bond Future	1	14,300,000	0.00 Client	Buy
10:17:13	R186	On 03/11/2016			Bond Future	1	14,100,000	0.00 Client	Buy
10:17:13	R186	On 03/11/2016			Bond Future	1	14,100,000	0.00 Client	Sell
11:14:44	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:14:44	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
11:34:25	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:34:25	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future						13	116,800,000	0.00	
10:17:13	R2030	On 03/11/2016			Bond Future	1	8,500,000	0.00 Client	Sell
10:17:13	R2030	On 03/11/2016			Bond Future	1	8,200,000	0.00 Client	Buy
10:17:13	R2030	On 03/11/2016			Bond Future	1	8,500,000	0.00 Client	Buy
10:17:13	R2030	On 03/11/2016			Bond Future	1	8,200,000	0.00 Client	Sell
Total for R2030 Bond Future						4	33,400,000	0.00	
11:04:33	R2037	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Buy
11:04:33	R2037	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Sell
11:16:43	R2037	On 03/11/2016			Bond Future	1	1,600,000	0.00 Client	Buy
11:16:43	R2037	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Sell
12:40:52	R2037	On 03/11/2016			Bond Future	1	2,200,000	0.00 Member	Buy
12:40:52	R2037	On 03/11/2016			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2037 Bond Future						6	10,800,000	0.00	
16:54:25	R209	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:54:25	R209	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	2,000,000	0.00	
11:04:33	R214	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Buy
11:04:33	R214	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Sell
11:16:55	R214	On 03/11/2016			Bond Future	1	3,200,000	0.00 Client	Buy
11:16:55	R214	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	12,800,000		0.00
	Grand Total for all Instruments				35	175,860,000		0.00