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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
11:14:31	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Buy	
11:14:31	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Sell	
11:20:58	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Sell	
11:20:58	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Buy	
11:55:30	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Buy	
11:55:30	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell	
11:55:30	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Buy	
11:55:30	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Buy	
11:55:30	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell	
Total for GOVI GOVI					9	120,000	0.00		
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	14,000,000	0.00 Client	Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	41,000,000	0.00 Client	Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	3,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,000,000	0.00 Client	Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	196,000,000	0.00 Client	Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	169,000,000	0.00 Client	Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	78,000,000	0.00 Client	Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	4,000,000	0.00 Client	Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	56,000,000	0.00 Client	Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	32,000,000	0.00 Client	Sell
10:46:08	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,000,000	0.00 Client	Sell
10:53:42	R186	On 02/02/2017	9.50	Put	Bond Future	1	196,300,000	0.00 Client	Buy
10:53:42	R186	On 02/02/2017	9.50	Put	Bond Future	1	196,300,000	0.00 Member	Sell
10:53:42	R186	On 02/02/2017	9.50	Put	Bond Future	1	169,300,000	0.00 Member	Buy
10:53:42	R186	On 02/02/2017	9.50	Put	Bond Future	1	169,300,000	0.00 Member	Sell
10:53:42	R186	On 02/02/2017	9.50	Put	Bond Future	1	77,800,000	0.00 Member	Buy
10:53:42	R186	On 02/02/2017	9.50	Put	Bond Future	1	77,800,000	0.00 Member	Sell
10:53:42	R186	On 02/02/2017	9.50	Put	Bond Future	1	77,800,000	0.00 Client	Buy
10:53:42	R186	On 02/02/2017	9.50	Put	Bond Future	1	169,300,000	0.00 Client	Buy
10:53:42	R186	On 02/02/2017	9.50	Put	Bond Future	1	196,300,000	0.00 Member	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	14,400,000	0.00 Client	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	56,400,000	0.00 Client	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	3,700,000	0.00 Client	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	40,600,000	0.00 Member	Sell
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	31,900,000	0.00 Member	Sell
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	56,400,000	0.00 Member	Sell
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	48,500,000	0.00 Client	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	14,400,000	0.00 Member	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	14,400,000	0.00 Member	Sell
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,100,000	0.00 Member	Sell
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	48,500,000	0.00 Member	Sell
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	3,700,000	0.00 Member	Sell
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	48,500,000	0.00 Member	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	40,600,000	0.00 Member	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	31,900,000	0.00 Member	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	56,400,000	0.00 Member	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,100,000	0.00 Member	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	40,600,000	0.00 Client	Buy
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	49,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:53:43	R186	On 02/02/2017	9.50	Put	Bond Future	1	31,900,000	0.00 Client	Buy
16:09:02	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Sell
16:09:02	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:09:02	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
16:31:28	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Client	Sell
16:31:28	R186	On 03/11/2016			Bond Future	1	15,000,000	0.00 Member	Buy
Total for R186 Bond Future						45	2,812,000,000	0.00	
12:06:39	R207	On 03/11/2016			Bond Future	1	7,600,000	0.00 Member	Sell
12:06:39	R207	On 03/11/2016			Bond Future	1	7,600,000	0.00 Member	Buy
13:54:14	R207	On 03/11/2016			Bond Future	1	7,600,000	0.00 Member	Sell
13:54:14	R207	On 03/11/2016			Bond Future	1	7,600,000	0.00 Client	Buy
15:59:13	R207	On 03/11/2016			Bond Future	1	17,400,000	0.00 Member	Buy
15:59:13	R207	On 03/11/2016			Bond Future	1	17,400,000	0.00 Client	Sell
Total for R207 Bond Future						6	65,200,000	0.00	
15:59:13	R208	On 03/11/2016			Bond Future	1	64,700,000	0.00 Member	Buy
15:59:13	R208	On 03/11/2016			Bond Future	1	64,700,000	0.00 Client	Sell
Total for R208 Bond Future						2	129,400,000	0.00	
12:06:39	R209	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
12:06:39	R209	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
13:54:03	R209	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
13:54:03	R209	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R209 Bond Future						4	9,200,000	0.00	
11:38:53	R210	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy
11:38:53	R210	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R210 Bond Future				2	4,200,000		0.00
	Grand Total for all Instruments				68	3,020,120,000		0.00