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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:31:01	10Y STND	On 21/09/2026		Interest Rate Swap	1	10,200,000	0.00 Member	Sell
9:31:01	10Y STND	On 21/09/2026		Interest Rate Swap	1	21,800,000	0.00 Member	Buy
12:23:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	10,200,000	0.00 Member	Buy
12:23:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	11,600,000	0.00 Member	Sell
12:23:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	11,600,000	0.00 Client	Sell
12:23:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	11,600,000	0.00 Member	Buy
12:23:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	10,200,000	0.00 Client	Sell
Total for 10Y STND Interest Rate Swap					7	87,200,000	0.00	
17:02:35	AL7T	On 03/11/2016		Index Future	1	10,000	0.00 Client	Sell
17:02:35	AL7T	On 03/11/2016		Index Future	1	10,000	0.00 Client	Buy
Total for AL7T Index Future					2	20,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:06:02	R186	On 03/11/2016			Bond Future	1	7,500,000	0.00 Member	Sell
9:06:02	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
9:06:02	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
9:06:02	R186	On 03/11/2016			Bond Future	1	7,500,000	0.00 Client	Buy
9:06:02	R186	On 03/11/2016			Bond Future	1	9,900,000	0.00 Client	Buy
9:06:02	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Buy
9:06:02	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Member	Sell
9:06:02	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
9:06:02	R186	On 03/11/2016			Bond Future	1	9,900,000	0.00 Member	Sell
9:06:02	R186	On 03/11/2016			Bond Future	1	1,900,000	0.00 Client	Buy
12:51:12	R186	On 03/11/2016			Bond Future	1	12,800,000	0.00 Member	Buy
12:51:12	R186	On 03/11/2016			Bond Future	1	16,700,000	0.00 Member	Sell
12:54:19	R186	On 03/11/2016			Bond Future	1	3,900,000	0.00 Member	Sell
12:54:19	R186	On 03/11/2016			Bond Future	1	3,900,000	0.00 Member	Buy
12:54:19	R186	On 03/11/2016			Bond Future	1	12,800,000	0.00 Client	Buy
12:54:19	R186	On 03/11/2016			Bond Future	1	3,900,000	0.00 Client	Buy
12:54:19	R186	On 03/11/2016			Bond Future	1	12,800,000	0.00 Member	Sell
14:52:11	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
14:52:11	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
15:23:03	R186	On 03/11/2016			Bond Future	1	7,500,000	0.00 Member	Sell
15:23:03	R186	On 03/11/2016			Bond Future	1	7,500,000	0.00 Member	Buy
15:27:02	R186	On 03/11/2016			Bond Future	1	7,500,000	0.00 Client	Sell
15:27:02	R186	On 03/11/2016			Bond Future	1	7,500,000	0.00 Member	Buy
17:07:44	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Sell
17:07:44	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
17:23:17	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
17:23:17	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
17:23:17	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
17:23:17	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
17:23:17	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
17:23:17	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
17:23:17	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
17:23:17	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
17:23:17	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
17:23:17	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						35	164,800,000	0.00	
11:45:52	R202	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Buy
11:45:52	R202	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Buy
11:45:52	R202	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Sell
11:45:52	R202	On 03/11/2016			Bond Future	1	20,000,000	0.00 Client	Sell
17:02:44	R202	On 03/11/2016			Bond Future	1	1,400,000	0.00 Member	Buy
17:02:44	R202	On 03/11/2016			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R202 Bond Future						6	54,800,000	0.00	
16:44:26	R210	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
16:44:26	R210	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy
16:44:26	R210	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
16:44:26	R210	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
17:02:44	R210	On 03/11/2016			Bond Future	1	7,000,000	0.00 Member	Buy
17:02:44	R210	On 03/11/2016			Bond Future	1	7,000,000	0.00 Client	Sell
Total for R210 Bond Future						6	14,600,000	0.00	
Grand Total for all Instruments						56	321,420,000	0.00	