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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:34	5Y STND	On 21/12/2021		Interest Rate Swap	1	100,000	0.00 Member	Buy
10:06:34	5Y STND	On 21/12/2021		Interest Rate Swap	1	100,000	0.00 Member	Sell
10:11:14	5Y STND	On 21/12/2021		Interest Rate Swap	1	100,000	0.00 Member	Sell
10:11:14	5Y STND	On 21/12/2021		Interest Rate Swap	1	100,000	0.00 Client	Buy
Total for 5Y STND Interest Rate Swap					4	400,000	0.00	
13:13:57	R186	On 04/05/2017		Bond Future	1	48,900,000	0.00 Member	Sell
13:13:57	R186	On 04/05/2017		Bond Future	1	36,000,000	0.00 Member	Buy
13:24:56	R186	On 04/05/2017		Bond Future	1	12,000,000	0.00 Client	Buy
13:24:56	R186	On 04/05/2017		Bond Future	1	900,000	0.00 Client	Buy
13:24:56	R186	On 04/05/2017		Bond Future	1	36,000,000	0.00 Client	Buy
13:24:56	R186	On 04/05/2017		Bond Future	1	12,000,000	0.00 Member	Sell
13:24:56	R186	On 04/05/2017		Bond Future	1	900,000	0.00 Member	Sell
13:24:56	R186	On 04/05/2017		Bond Future	1	36,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:56	R186	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Buy
13:24:56	R186	On 04/05/2017			Bond Future	1	900,000	0.00 Member	Buy
Total for R186 Bond Future						10	195,600,000	0.00	
12:25:06	R2035	On 04/05/2017			Bond Future	1	38,000,000	0.00 Member	Sell
12:25:06	R2035	On 04/05/2017			Bond Future	1	35,000,000	0.00 Member	Buy
17:01:24	R2035	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:01:24	R2035	On 04/05/2017			Bond Future	1	35,000,000	0.00 Member	Sell
17:01:24	R2035	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Buy
17:01:24	R2035	On 04/05/2017			Bond Future	1	35,000,000	0.00 Client	Buy
17:01:24	R2035	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R2035 Bond Future						7	152,000,000	0.00	
12:37:12	R204	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:37:12	R204	On 04/05/2017			Bond Future	1	18,900,000	0.00 Member	Sell
12:37:12	R204	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:37:12	R204	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Buy
12:54:01	R204	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:54:01	R204	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Sell
12:56:48	R204	On 04/05/2017			Bond Future	1	4,900,000	0.00 Client	Buy
12:56:48	R204	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Sell
12:56:48	R204	On 04/05/2017			Bond Future	1	4,900,000	0.00 Member	Sell
12:56:48	R204	On 04/05/2017			Bond Future	1	4,900,000	0.00 Member	Buy
12:56:48	R204	On 04/05/2017			Bond Future	1	14,000,000	0.00 Client	Buy
15:02:09	R204	On 04/05/2017			Bond Future	1	5,900,000	0.00 Member	Buy
15:02:09	R204	On 04/05/2017			Bond Future	1	5,900,000	0.00 Member	Sell
15:27:21	R204	On 04/05/2017			Bond Future	1	5,900,000	0.00 Member	Buy
15:27:21	R204	On 04/05/2017			Bond Future	1	5,900,000	0.00 Client	Sell
Total for R204 Bond Future						15	107,200,000	0.00	
12:37:12	R2044	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:37:12	R2044	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:52:29	R2044	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
12:52:29	R2044	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	8,000,000	0.00	
10:05:41	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
10:05:41	R2048	On 04/05/2017			Bond Future	1	327,000,000	0.00 Member	Sell
10:17:10	R2048	On 04/05/2017			Bond Future	1	244,000,000	0.00 Client	Buy
10:17:10	R2048	On 04/05/2017			Bond Future	1	244,000,000	0.00 Member	Sell
10:17:10	R2048	On 04/05/2017			Bond Future	1	244,000,000	0.00 Member	Buy
10:17:10	R2048	On 04/05/2017			Bond Future	1	29,000,000	0.00 Member	Buy
10:17:10	R2048	On 04/05/2017			Bond Future	1	27,000,000	0.00 Member	Sell
10:17:10	R2048	On 04/05/2017			Bond Future	1	29,000,000	0.00 Client	Buy
10:17:10	R2048	On 04/05/2017			Bond Future	1	27,000,000	0.00 Member	Buy
10:17:10	R2048	On 04/05/2017			Bond Future	1	29,000,000	0.00 Member	Sell
10:17:10	R2048	On 04/05/2017			Bond Future	1	27,000,000	0.00 Client	Buy
10:17:11	R2048	On 04/05/2017			Bond Future	1	18,000,000	0.00 Member	Buy
10:17:11	R2048	On 04/05/2017			Bond Future	1	18,000,000	0.00 Member	Sell
10:17:11	R2048	On 04/05/2017			Bond Future	1	18,000,000	0.00 Client	Buy
10:17:12	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
10:17:12	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Buy
10:17:12	R2048	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
10:17:12	R2048	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
10:17:12	R2048	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
12:37:12	R2048	On 04/05/2017			Bond Future	1	4,800,000	0.00 Member	Sell
12:37:12	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
12:58:34	R2048	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
12:58:34	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
12:58:34	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Buy
12:58:34	R2048	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
12:58:34	R2048	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Buy
Total for R2048 Bond Future						26	1,327,200,000	0.00	
12:37:12	R207	On 04/05/2017			Bond Future	1	14,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:12	R207	On 04/05/2017			Bond Future	1	14,400,000	0.00 Member	Buy
12:55:51	R207	On 04/05/2017			Bond Future	1	14,400,000	0.00 Member	Sell
12:55:51	R207	On 04/05/2017			Bond Future	1	14,400,000	0.00 Client	Buy
Total for R207 Bond Future						4	57,600,000	0.00	
12:03:22	R209	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
12:03:22	R209	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	2,000,000	0.00	
Grand Total for all Instruments						72	1,850,000,000	0.00	