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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:35:21	10Y STND	On 21/09/2026		Interest Rate Swap	1	10,200,000	0.00 Member	Buy
9:35:21	10Y STND	On 21/09/2026		Interest Rate Swap	1	21,800,000	0.00 Member	Sell
10:54:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	10,200,000	0.00 Member	Sell
10:54:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	11,600,000	0.00 Member	Buy
10:54:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	11,600,000	0.00 Member	Sell
10:54:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	11,600,000	0.00 Client	Buy
10:54:07	10Y STND	On 21/09/2026		Interest Rate Swap	1	10,200,000	0.00 Client	Buy
Total for 10Y STND Interest Rate Swap					7	87,200,000	0.00	
12:02:03	I2025	On 03/11/2016		Bond Future	1	2,000,000	0.00 Member	Sell
12:02:03	I2025	On 03/11/2016		Bond Future	1	2,000,000	0.00 Member	Buy
12:18:27	I2025	On 03/11/2016		Bond Future	1	2,000,000	0.00 Client	Buy
12:18:27	I2025	On 03/11/2016		Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						4	8,000,000	0.00	
10:11:35	R186	On 03/11/2016			Bond Future	1	7,100,000	0.00 Member	Buy
10:11:35	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
10:25:55	R186	On 03/11/2016			Bond Future	1	6,400,000	0.00 Member	Sell
10:25:55	R186	On 03/11/2016			Bond Future	1	6,400,000	0.00 Member	Buy
10:25:55	R186	On 03/11/2016			Bond Future	1	6,400,000	0.00 Client	Sell
10:26:48	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Sell
10:26:48	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
12:10:24	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
12:10:24	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
12:18:05	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
12:18:05	R186	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Sell
15:04:55	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
15:04:55	R186	On 03/11/2016			Bond Future	1	7,000,000	0.00 Member	Buy
15:04:55	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Sell
15:04:55	R186	On 03/11/2016			Bond Future	1	7,000,000	0.00 Member	Sell
15:11:40	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Sell
15:11:40	R186	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
15:13:30	R186	On 03/11/2016			Bond Future	1	7,000,000	0.00 Member	Buy
15:13:30	R186	On 03/11/2016			Bond Future	1	7,000,000	0.00 Client	Sell
16:28:52	R186	On 03/11/2016			Bond Future	1	429,000,000	0.00 Member	Sell
16:28:52	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	199,000,000	0.00 Member	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	84,000,000	0.00 Member	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	39,000,000	0.00 Member	Sell
16:43:05	R186	On 03/11/2016			Bond Future	1	38,000,000	0.00 Member	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	31,000,000	0.00 Member	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	20,000,000	0.00 Client	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	199,000,000	0.00 Member	Sell
16:43:05	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	20,000,000	0.00 Member	Sell
16:43:05	R186	On 03/11/2016			Bond Future	1	39,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:43:05	R186	On 03/11/2016			Bond Future	1	84,000,000	0.00 Member	Sell
16:43:05	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
16:43:05	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Member	Sell
16:43:05	R186	On 03/11/2016			Bond Future	1	199,000,000	0.00 Client	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	84,000,000	0.00 Client	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	31,000,000	0.00 Member	Sell
16:43:05	R186	On 03/11/2016			Bond Future	1	31,000,000	0.00 Client	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	39,000,000	0.00 Client	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
16:43:05	R186	On 03/11/2016			Bond Future	1	38,000,000	0.00 Client	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	4,000,000	0.00 Client	Buy
16:43:05	R186	On 03/11/2016			Bond Future	1	38,000,000	0.00 Member	Sell
Total for R186 Bond Future						47	1,795,200,000	0.00	
17:20:01	R2040	On 03/11/2016			Bond Future	1	8,500,000	0.00 Member	Buy
17:20:01	R2040	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
17:26:15	R2040	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
17:26:15	R2040	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	2,500,000	0.00 Client	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	1,500,000	0.00 Client	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
17:26:15	R2040	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
17:26:15	R2040	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
17:26:15	R2040	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Buy
17:26:15	R2040	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	2,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Sell
17:26:15	R2040	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Sell
Total for R2040 Bond Future						22	34,000,000	0.00	
9:12:50	R2048	On 03/11/2016			Bond Future	1	100,000,000	0.00 Member	Sell
9:12:50	R2048	On 03/11/2016			Bond Future	1	100,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	200,000,000	0.00	
Grand Total for all Instruments						82	2,124,400,000	0.00	