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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/09/2016

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|------------------------|-----------------|------------------|---------------|--------------|
| 9:27:06 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Client | Sell |
| 9:27:06 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Client | Buy |
| Total for GOVI GOVI | | | | | 2 | 20,000 | 0.00 | |
| 13:25:00 | I2050 | On 03/11/2016 | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 13:25:00 | I2050 | On 03/11/2016 | | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 13:25:00 | I2050 | On 03/11/2016 | | Bond Future | 1 | 1,800,000 | 0.00 Client | Sell |
| Total for I2050 Bond Future | | | | | 3 | 3,600,000 | 0.00 | |
| 11:32:33 | JIBAR FUTURE | On 21/12/2016 | | Jibar Tradeable Future | 1 | 1,000,000,000 | 0.00 Member | Buy |
| 11:32:33 | JIBAR FUTURE | On 21/12/2016 | | Jibar Tradeable Future | 1 | 1,000,000,000 | 0.00 Member | Sell |
| 11:51:50 | JIBAR FUTURE | On 21/12/2016 | | Jibar Tradeable Future | 1 | 1,000,000,000 | 0.00 Member | Buy |
| 11:51:50 | JIBAR FUTURE | On 21/12/2016 | | Jibar Tradeable Future | 1 | 1,000,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|------------------------|-----------------|----------------------|---------------|--------------|
| 12:20:15 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 150,000,000 | 0.00 Member | Sell |
| 12:20:15 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 1,000,000,000 | 0.00 Member | Buy |
| 12:43:54 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 600,000,000 | 0.00 Member | Buy |
| 12:43:54 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 250,000,000 | 0.00 Member | Buy |
| 12:43:54 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 150,000,000 | 0.00 Client | Sell |
| 12:43:54 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 150,000,000 | 0.00 Member | Buy |
| 12:43:54 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 600,000,000 | 0.00 Member | Sell |
| 12:43:54 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 250,000,000 | 0.00 Member | Sell |
| 12:43:54 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 250,000,000 | 0.00 Client | Sell |
| 12:43:54 | JIBAR FUTURE | On 21/12/2016 | | | Jibar Tradeable Future | 1 | 600,000,000 | 0.00 Client | Sell |
| Total for JIBAR FUTURE Jibar Tradeable Future | | | | | | 14 | 8,000,000,000 | 0.00 | |
| 12:01:33 | R186 | On 03/11/2016 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 12:01:33 | R186 | On 03/11/2016 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 12:25:49 | R186 | On 03/11/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:25:49 | R186 | On 03/11/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:52:56 | R186 | On 03/11/2016 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| 12:52:56 | R186 | On 03/11/2016 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 13:31:33 | R186 | On 03/11/2016 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 13:31:33 | R186 | On 03/11/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 17:12:08 | R186 | On 03/11/2016 | | | Bond Future | 1 | 325,000,000 | 0.00 Member | Buy |
| 17:12:08 | R186 | On 03/11/2016 | | | Bond Future | 1 | 325,000,000 | 0.00 Member | Sell |
| 17:22:30 | R186 | On 03/11/2016 | | | Bond Future | 1 | 325,000,000 | 0.00 Member | Buy |
| 17:22:30 | R186 | On 03/11/2016 | | | Bond Future | 1 | 325,000,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | | 12 | 1,320,800,000 | 0.00 | |
| 13:25:00 | R202 | On 03/11/2016 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 13:25:00 | R202 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 13:25:00 | R202 | On 03/11/2016 | | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| Total for R202 Bond Future | | | | | | 3 | 600,000 | 0.00 | |
| 12:20:18 | R2040 | On 03/11/2016 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 12:20:18 | R2040 | On 03/11/2016 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 13:20:13 | R2040 | On 03/11/2016 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 13:20:13 | R2040 | On 03/11/2016 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Buy |
| Total for R2040 Bond Future | | | | | | 4 | 40,000,000 | 0.00 | |
| 16:54:02 | R209 | On 03/11/2016 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 16:54:02 | R209 | On 03/11/2016 | | | Bond Future | 1 | 2,100,000 | 0.00 Client | Buy |
| Total for R209 Bond Future | | | | | | 2 | 4,200,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 40 | 9,369,220,000 | 0.00 | |