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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/07/2016

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|---------------|---------------|--------------|
| 10:35:53 | AL7T | On 04/08/2016 | | Index Future | 1 | 10,000 | 0.00 Client | Sell |
| 10:35:53 | AL7T | On 04/08/2016 | | Index Future | 1 | 10,000 | 0.00 Client | Buy |
| Total for AL7T Index Future | | | | | 2 | 20,000 | 0.00 | |
| 10:43:43 | R186 | On 04/08/2016 | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 10:43:43 | R186 | On 04/08/2016 | | Bond Future | 1 | 1,300,000 | 0.00 Client | Sell |
| 15:36:49 | R186 | On 04/08/2016 | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 15:36:49 | R186 | On 04/08/2016 | | Bond Future | 1 | 7,400,000 | 0.00 Client | Sell |
| 15:36:49 | R186 | On 04/08/2016 | | Bond Future | 1 | 7,400,000 | 0.00 Member | Buy |
| 15:36:49 | R186 | On 04/08/2016 | | Bond Future | 1 | 5,600,000 | 0.00 Member | Buy |
| 15:36:49 | R186 | On 04/08/2016 | | Bond Future | 1 | 5,600,000 | 0.00 Client | Sell |
| 15:36:49 | R186 | On 04/08/2016 | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 15:36:49 | R186 | On 04/08/2016 | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 15:36:49 | R186 | On 04/08/2016 | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 15:36:49 | R186 | On 04/08/2016 | | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 15:36:49 | R186 | On 04/08/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 16:10:19 | R186 | On 04/08/2016 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Sell |
| 16:10:19 | R186 | On 04/08/2016 | | | Bond Future | 1 | 16,300,000 | 0.00 Client | Sell |
| 16:10:19 | R186 | On 04/08/2016 | | | Bond Future | 1 | 76,500,000 | 0.00 Member | Buy |
| 16:10:19 | R186 | On 04/08/2016 | | | Bond Future | 1 | 16,300,000 | 0.00 Member | Buy |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 30,600,000 | 0.00 Client | Sell |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 14,400,000 | 0.00 Client | Sell |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 30,000,000 | 0.00 Client | Sell |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 14,400,000 | 0.00 Member | Buy |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Buy |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 30,600,000 | 0.00 Member | Sell |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 30,600,000 | 0.00 Member | Buy |
| 17:11:26 | R186 | On 04/08/2016 | | | Bond Future | 1 | 14,400,000 | 0.00 Member | Sell |
| Total for R186 Bond Future | | | | | | 27 | 374,000,000 | 0.00 | |
| 16:10:18 | R203 | On 04/08/2016 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 16:10:18 | R203 | On 04/08/2016 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 17:16:43 | R203 | On 04/08/2016 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 17:16:43 | R203 | On 04/08/2016 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| Total for R203 Bond Future | | | | | | 4 | 1,600,000 | 0.00 | |
| 16:10:18 | R2030 | On 04/08/2016 | | | Bond Future | 1 | 15,400,000 | 0.00 Client | Buy |
| 16:10:18 | R2030 | On 04/08/2016 | | | Bond Future | 1 | 15,400,000 | 0.00 Member | Sell |
| Total for R2030 Bond Future | | | | | | 2 | 30,800,000 | 0.00 | |
| 16:10:18 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 16:10:18 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Sell |
| 17:17:23 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|-----------|
| 17:17:23 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 17:17:23 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 2,900,000 | 0.00 Client | Buy |
| 17:17:23 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 17:17:23 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 17:17:23 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Client | Buy |
| 17:17:23 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 17:17:23 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| Total for R2037 Bond Future | | | | | | 10 | 14,800,000 | 0.00 | |
| 16:10:18 | R204 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 16:10:18 | R204 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 17:16:22 | R204 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Client | Buy |
| 17:16:22 | R204 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| Total for R204 Bond Future | | | | | | 4 | 2,400,000 | 0.00 | |
| 16:10:19 | R2044 | On 04/08/2016 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 16:10:19 | R2044 | On 04/08/2016 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 17:15:40 | R2044 | On 04/08/2016 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 17:15:40 | R2044 | On 04/08/2016 | | | Bond Future | 1 | 700,000 | 0.00 Client | Buy |
| Total for R2044 Bond Future | | | | | | 4 | 2,800,000 | 0.00 | |
| 16:10:19 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 16:10:19 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 15,600,000 | 0.00 Member | Sell |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Buy |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Buy |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 5,400,000 | 0.00 Member | Buy |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Sell |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 1,100,000 | 0.00 Client | Buy |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 7,800,000 | 0.00 Client | Buy |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 5,400,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Sell |
| 17:13:54 | R2048 | On 04/08/2016 | | | Bond Future | 1 | 5,400,000 | 0.00 Client | Buy |
| Total for R2048 Bond Future | | | | | | 13 | 62,400,000 | 0.00 | |
| 9:50:12 | R209 | On 04/08/2016 | | | Bond Future | 1 | 22,100,000 | 0.00 Member | Sell |
| 9:50:12 | R209 | On 04/08/2016 | | | Bond Future | 1 | 22,100,000 | 0.00 Member | Buy |
| 11:13:25 | R209 | On 04/08/2016 | | | Bond Future | 1 | 22,100,000 | 0.00 Member | Buy |
| 11:13:25 | R209 | On 04/08/2016 | | | Bond Future | 1 | 22,100,000 | 0.00 Client | Sell |
| 12:18:47 | R209 | On 04/08/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 12:18:47 | R209 | On 04/08/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 16:10:19 | R209 | On 04/08/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 16:10:19 | R209 | On 04/08/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 17:12:53 | R209 | On 04/08/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Buy |
| 17:12:53 | R209 | On 04/08/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| Total for R209 Bond Future | | | | | | 10 | 96,000,000 | 0.00 | |
| 11:39:59 | R210 | On 04/08/2016 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 11:39:59 | R210 | On 04/08/2016 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Buy |
| Total for R210 Bond Future | | | | | | 2 | 3,600,000 | 0.00 | |
| 11:39:59 | R211 | On 04/08/2016 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 11:39:59 | R211 | On 04/08/2016 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Buy |
| Total for R211 Bond Future | | | | | | 2 | 3,600,000 | 0.00 | |
| 9:50:12 | R213 | On 04/08/2016 | | | Bond Future | 1 | 7,700,000 | 0.00 Member | Sell |
| 9:50:12 | R213 | On 04/08/2016 | | | Bond Future | 1 | 7,700,000 | 0.00 Member | Buy |
| 11:13:17 | R213 | On 04/08/2016 | | | Bond Future | 1 | 7,700,000 | 0.00 Client | Sell |
| 11:13:18 | R213 | On 04/08/2016 | | | Bond Future | 1 | 7,700,000 | 0.00 Member | Buy |
| 12:51:06 | R213 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 12:51:06 | R213 | On 04/08/2016 | | | Bond Future | 1 | 47,000,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 5,100,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 25,800,000 | 0.00 Client | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Client | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 5,900,000 | 0.00 Client | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 5,100,000 | 0.00 Member | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 5,900,000 | 0.00 Member | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 5,900,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 5,100,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 25,800,000 | 0.00 Member | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Buy |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 25,800,000 | 0.00 Member | Sell |
| 12:58:55 | R213 | On 04/08/2016 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| Total for R213 Bond Future | | | | | | 35 | 218,800,000 | 0.00 | |
| 9:46:27 | R214 | On 04/08/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 9:46:27 | R214 | On 04/08/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 11:13:07 | R214 | On 04/08/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 11:13:07 | R214 | On 04/08/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 16:10:19 | R214 | On 04/08/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:10:19 | R214 | On 04/08/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 17:10:17 | R214 | On 04/08/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 17:10:17 | R214 | On 04/08/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| Total for R214 Bond Future | | | | | | 8 | 10,800,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 123 | 821,620,000 | 0.00 | |