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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/09/2016

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------------|------------------------|-----------------|-------------------|---------------|--------------|
| 13:21:54 | I2038 | On 03/11/2016 | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| 13:21:54 | I2038 | On 03/11/2016 | | Bond Future | 1 | 3,500,000 | 0.00 Member | Buy |
| 13:33:29 | I2038 | On 03/11/2016 | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| 13:33:29 | I2038 | On 03/11/2016 | | Bond Future | 1 | 3,500,000 | 0.00 Client | Buy |
| Total for I2038 Bond Future | | | | | 4 | 14,000,000 | 0.00 | |
| 9:19:34 | JIBAR FUTURE | On 21/09/2016 | | Jibar Tradeable Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 9:19:34 | JIBAR FUTURE | On 21/09/2016 | | Jibar Tradeable Future | 1 | 1,000,000 | 0.00 Client | Sell |
| Total for JIBAR FUTURE Jibar Tradeable Future | | | | | 2 | 2,000,000 | 0.00 | |
| 9:04:33 | R186 | On 03/11/2016 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 9:04:33 | R186 | On 03/11/2016 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 9:22:47 | R186 | On 03/11/2016 | | Bond Future | 1 | 10,000,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|----------|
| 9:22:47 | R186 | On 03/11/2016 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 9:29:10 | R186 | On 03/11/2016 | | | Bond Future | 1 | 560,000,000 | 0.00 Client | Sell |
| 9:29:10 | R186 | On 03/11/2016 | | | Bond Future | 1 | 560,000,000 | 0.00 Client | Buy |
| 9:30:29 | R186 | On 03/11/2016 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Buy |
| 9:30:29 | R186 | On 03/11/2016 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Sell |
| 9:35:14 | R186 | On 03/11/2016 | | | Bond Future | 1 | 8,000,000 | 0.00 Client | Buy |
| 9:35:14 | R186 | On 03/11/2016 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Sell |
| 10:59:29 | R186 | On 02/02/2017 | 8.43 | Call | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 10:59:29 | R186 | On 02/02/2017 | 8.90 | Put | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 10:59:29 | R186 | On 02/02/2017 | 8.43 | Call | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| 10:59:29 | R186 | On 02/02/2017 | 8.90 | Put | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| 10:59:29 | R186 | On 02/02/2017 | 9.40 | Put | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| 10:59:29 | R186 | On 02/02/2017 | 9.40 | Put | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 11:35:52 | R186 | On 03/11/2016 | | | Bond Future | 1 | 76,000,000 | 0.00 Member | Sell |
| 11:35:52 | R186 | On 03/11/2016 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 3,300,000 | 0.00 Client | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 800,000 | 0.00 Client | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 68,800,000 | 0.00 Client | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 68,800,000 | 0.00 Member | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 68,800,000 | 0.00 Member | Sell |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Sell |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 700,000 | 0.00 Client | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Buy |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 600,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 12:25:20 | R186 | On 03/11/2016 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Sell |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Sell |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 9,900,000 | 0.00 Client | Sell |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 9,900,000 | 0.00 Member | Buy |
| 15:08:09 | R186 | On 03/11/2016 | | | Bond Future | 1 | 7,500,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | | 51 | 1,552,400,000 | 0.00 | |
| 9:29:10 | R203 | On 03/11/2016 | | | Bond Future | 1 | 1,560,000,000 | 0.00 Client | Sell |
| 9:29:10 | R203 | On 03/11/2016 | | | Bond Future | 1 | 1,560,000,000 | 0.00 Client | Buy |
| Total for R203 Bond Future | | | | | | 2 | 3,120,000,000 | 0.00 | |
| 9:30:29 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 6,200,000 | 0.00 Member | Sell |
| 9:30:29 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 6,200,000 | 0.00 Member | Buy |
| 9:35:06 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 6,200,000 | 0.00 Member | Buy |
| 9:35:06 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 6,200,000 | 0.00 Client | Sell |
| 11:35:52 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 59,100,000 | 0.00 Member | Buy |
| 11:35:52 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 53,500,000 | 0.00 Member | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 53,500,000 | 0.00 Client | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 53,500,000 | 0.00 Member | Buy |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 12:24:17 | R2048 | On 03/11/2016 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| Total for R2048 Bond Future | | | | | | 29 | 261,200,000 | 0.00 | |
| 9:29:10 | R207 | On 03/11/2016 | | | Bond Future | 1 | 1,186,000,000 | 0.00 Client | Buy |
| 9:29:10 | R207 | On 03/11/2016 | | | Bond Future | 1 | 1,186,000,000 | 0.00 Client | Sell |
| Total for R207 Bond Future | | | | | | 2 | 2,372,000,000 | 0.00 | |
| 9:29:10 | R209 | On 03/11/2016 | | | Bond Future | 1 | 1,200,000,000 | 0.00 Client | Buy |
| 9:29:10 | R209 | On 03/11/2016 | | | Bond Future | 1 | 1,200,000,000 | 0.00 Client | Sell |
| 10:29:23 | R209 | On 03/11/2016 | | | Bond Future | 1 | 270,000,000 | 0.00 Member | Sell |
| 10:31:02 | R209 | On 03/11/2016 | | | Bond Future | 1 | 270,000,000 | 0.00 Member | Buy |
| 10:32:36 | R209 | On 03/11/2016 | | | Bond Future | 1 | 270,000,000 | 0.00 Member | Sell |
| 10:32:36 | R209 | On 03/11/2016 | | | Bond Future | 1 | 270,000,000 | 0.00 Member | Buy |
| 10:44:06 | R209 | On 03/11/2016 | | | Bond Future | 1 | 270,000,000 | 0.00 Member | Buy |
| 10:44:06 | R209 | On 03/11/2016 | | | Bond Future | 1 | 270,000,000 | 0.00 Member | Sell |
| 11:07:34 | R209 | On 03/11/2016 | | | Bond Future | 1 | 270,000,000 | 0.00 Member | Sell |
| 11:07:34 | R209 | On 03/11/2016 | | | Bond Future | 1 | 270,000,000 | 0.00 Member | Buy |
| 11:39:34 | R209 | On 03/11/2016 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 11:39:34 | R209 | On 03/11/2016 | | | Bond Future | 1 | 3,200,000 | 0.00 Client | Sell |
| 16:53:32 | R209 | On 03/11/2016 | | | Bond Future | 1 | 3,100,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|-----------------------|-------------|-----------|
| 16:53:32 | R209 | On 03/11/2016 | | | Bond Future | 1 | 3,100,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 14 | 4,572,600,000 | 0.00 | |
| 9:29:10 | R213 | On 03/11/2016 | | | Bond Future | 1 | 684,000,000 | 0.00 Client | Sell |
| 9:29:10 | R213 | On 03/11/2016 | | | Bond Future | 1 | 684,000,000 | 0.00 Client | Buy |
| Total for R213 Bond Future | | | | | | 2 | 1,368,000,000 | 0.00 | |
| 9:29:10 | R214 | On 03/11/2016 | | | Bond Future | 1 | 826,000,000 | 0.00 Client | Sell |
| 9:29:10 | R214 | On 03/11/2016 | | | Bond Future | 1 | 826,000,000 | 0.00 Client | Buy |
| Total for R214 Bond Future | | | | | | 2 | 1,652,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 108 | 14,914,200,000 | 0.00 | |