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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/10/2016

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 10:17:47 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| 10:17:47 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 10:23:26 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 10:23:26 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| 13:47:08 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 13:47:08 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Client | Buy |
| 17:04:50 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| 17:04:50 | GOVI | On 03/11/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| Total for GOVI GOVI | | | | | 8 | 80,000 | 0.00 | |
| 7:49:04 | R186 | On 03/11/2016 | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 7:49:04 | R186 | On 03/11/2016 | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 8:23:07 | R186 | On 03/11/2016 | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 8:23:07 | R186 | On 03/11/2016 | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 8:27:01 | R186 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 8:27:01 | R186 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 8:27:01 | R186 | On 03/11/2016 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 8:27:02 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Buy |
| 8:27:02 | R186 | On 03/11/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 9:03:19 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 9:03:19 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 9:31:19 | R186 | On 03/11/2016 | | | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 9:31:19 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 9:31:19 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Sell |
| 9:31:19 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Buy |
| 9:31:19 | R186 | On 03/11/2016 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 10:50:55 | R186 | On 03/11/2016 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 10:50:55 | R186 | On 03/11/2016 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 12:16:01 | R186 | On 03/11/2016 | | | Bond Future | 1 | 700,000 | 0.00 Client | Buy |
| 12:16:01 | R186 | On 03/11/2016 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 12:18:13 | R186 | On 03/11/2016 | | | Bond Future | 1 | 7,700,000 | 0.00 Member | Buy |
| 12:18:13 | R186 | On 03/11/2016 | | | Bond Future | 1 | 137,400,000 | 0.00 Member | Sell |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 74,100,000 | 0.00 Member | Sell |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 74,100,000 | 0.00 Client | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 74,100,000 | 0.00 Member | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 31,700,000 | 0.00 Member | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,400,000 | 0.00 Client | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 4,000,000 | 0.00 Client | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Sell |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 31,700,000 | 0.00 Member | Sell |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 4,300,000 | 0.00 Client | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Sell |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 31,700,000 | 0.00 Client | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 12:27:45 | R186 | On 03/11/2016 | | | Bond Future | 1 | 8,000,000 | 0.00 Client | Buy |
| 12:27:46 | R186 | On 03/11/2016 | | | Bond Future | 1 | 7,700,000 | 0.00 Member | Sell |
| 12:27:46 | R186 | On 03/11/2016 | | | Bond Future | 1 | 7,700,000 | 0.00 Client | Buy |
| 13:33:06 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 13:33:06 | R186 | On 03/11/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | | 50 | 583,200,000 | 0.00 | |
| 10:14:41 | R197 | On 03/11/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 10:14:41 | R197 | On 03/11/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| Total for R197 Bond Future | | | | | | 2 | 2,800,000 | 0.00 | |
| 12:18:13 | R209 | On 03/11/2016 | | | Bond Future | 1 | 14,500,000 | 0.00 Member | Buy |
| 12:18:13 | R209 | On 03/11/2016 | | | Bond Future | 1 | 14,500,000 | 0.00 Member | Sell |
| 12:28:03 | R209 | On 03/11/2016 | | | Bond Future | 1 | 14,500,000 | 0.00 Member | Sell |
| 12:28:03 | R209 | On 03/11/2016 | | | Bond Future | 1 | 14,500,000 | 0.00 Client | Buy |
| Total for R209 Bond Future | | | | | | 4 | 58,000,000 | 0.00 | |
| 10:14:41 | R210 | On 03/11/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 10:14:41 | R210 | On 03/11/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| Total for R210 Bond Future | | | | | | 2 | 3,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 66 | 647,080,000 | 0.00 | |