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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/02/2016

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 13:58:28 | I2025 | On 05/05/2016 | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 13:58:28 | I2025 | On 05/05/2016 | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| 14:03:04 | I2025 | On 05/05/2016 | | Bond Future | 1 | 18,000,000 | 0.00 Client | Buy |
| 14:03:04 | I2025 | On 05/05/2016 | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| Total for I2025 Bond Future | | | | | 4 | 72,000,000 | 0.00 | |
| 16:11:26 | I2033 | On 05/05/2016 | | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 16:11:26 | I2033 | On 05/05/2016 | | Bond Future | 1 | 33,300,000 | 0.00 Member | Sell |
| 16:24:49 | I2033 | On 05/05/2016 | | Bond Future | 1 | 66,700,000 | 0.00 Member | Sell |
| 16:24:49 | I2033 | On 05/05/2016 | | Bond Future | 1 | 66,700,000 | 0.00 Client | Sell |
| 16:24:49 | I2033 | On 05/05/2016 | | Bond Future | 1 | 33,300,000 | 0.00 Member | Buy |
| 16:24:49 | I2033 | On 05/05/2016 | | Bond Future | 1 | 33,300,000 | 0.00 Client | Sell |
| 16:24:49 | I2033 | On 05/05/2016 | | Bond Future | 1 | 66,700,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| Total for I2033 Bond Future | | | | | | 7 | 400,000,000 | 0.00 | |
| 13:58:28 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 13:58:28 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 14:02:39 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 14:02:39 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 16:11:26 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 16:11:26 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 33,300,000 | 0.00 Member | Sell |
| 16:25:39 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 16,700,000 | 0.00 Member | Sell |
| 16:25:39 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 33,300,000 | 0.00 Member | Buy |
| 16:25:39 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 33,300,000 | 0.00 Client | Sell |
| 16:25:39 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 16,700,000 | 0.00 Client | Sell |
| 16:25:39 | I2038 | On 05/05/2016 | | | Bond Future | 1 | 16,700,000 | 0.00 Member | Buy |
| Total for I2038 Bond Future | | | | | | 11 | 204,000,000 | 0.00 | |
| 15:35:32 | I2050 | On 05/05/2016 | | | Bond Future | 1 | 10,800,000 | 0.00 Member | Buy |
| 15:35:32 | I2050 | On 05/05/2016 | | | Bond Future | 1 | 10,800,000 | 0.00 Member | Sell |
| 15:39:51 | I2050 | On 05/05/2016 | | | Bond Future | 1 | 10,800,000 | 0.00 Client | Sell |
| 15:39:51 | I2050 | On 05/05/2016 | | | Bond Future | 1 | 10,800,000 | 0.00 Member | Buy |
| Total for I2050 Bond Future | | | | | | 4 | 43,200,000 | 0.00 | |
| 17:36:48 | R186 | On 05/05/2016 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 17:36:48 | R186 | On 05/05/2016 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Sell |
| 17:40:16 | R186 | On 05/05/2016 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 17:40:16 | R186 | On 05/05/2016 | | | Bond Future | 1 | 2,800,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | | 4 | 11,200,000 | 0.00 | |
| 15:11:49 | R197 | On 05/05/2016 | | | Bond Future | 1 | 6,000,000 | 0.00 Member | Sell |
| 15:11:49 | R197 | On 05/05/2016 | | | Bond Future | 1 | 6,000,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| Total for R197 Bond Future | | | | | | 2 | 12,000,000 | 0.00 | |
| 8:55:27 | R203 | On 05/05/2016 | | | Bond Future | 1 | 8,900,000 | 0.00 Member | Buy |
| 8:55:27 | R203 | On 05/05/2016 | | | Bond Future | 1 | 11,300,000 | 0.00 Member | Sell |
| 14:03:54 | R203 | On 05/05/2016 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Sell |
| 14:03:54 | R203 | On 05/05/2016 | | | Bond Future | 1 | 8,900,000 | 0.00 Member | Sell |
| 14:03:54 | R203 | On 05/05/2016 | | | Bond Future | 1 | 8,900,000 | 0.00 Client | Buy |
| 14:03:54 | R203 | On 05/05/2016 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Buy |
| 14:03:54 | R203 | On 05/05/2016 | | | Bond Future | 1 | 2,400,000 | 0.00 Client | Buy |
| Total for R203 Bond Future | | | | | | 7 | 45,200,000 | 0.00 | |
| 8:55:27 | R2032 | On 05/05/2016 | | | Bond Future | 1 | 6,600,000 | 0.00 Member | Buy |
| 8:55:27 | R2032 | On 05/05/2016 | | | Bond Future | 1 | 6,600,000 | 0.00 Member | Sell |
| 14:04:10 | R2032 | On 05/05/2016 | | | Bond Future | 1 | 6,600,000 | 0.00 Member | Sell |
| 14:04:10 | R2032 | On 05/05/2016 | | | Bond Future | 1 | 6,600,000 | 0.00 Client | Buy |
| Total for R2032 Bond Future | | | | | | 4 | 26,400,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 43 | 814,000,000 | 0.00 | |