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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/05/2017

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 17:37:19 | GOVI | On 03/08/2017 | | GOVI | 1 | 1,430,000 | 0.00 Member | Sell |
| 17:37:19 | GOVI | On 03/08/2017 | | GOVI | 1 | 1,430,000 | 0.00 Member | Buy |
| 17:40:03 | GOVI | On 03/08/2017 | | GOVI | 1 | 1,430,000 | 0.00 Client | Buy |
| 17:40:03 | GOVI | On 03/08/2017 | | GOVI | 1 | 1,430,000 | 0.00 Member | Sell |
| 17:52:36 | GOVI | On 03/08/2017 | | GOVI | 1 | 1,430,000 | 0.00 Member | Buy |
| 17:52:36 | GOVI | On 03/08/2017 | | GOVI | 1 | 1,430,000 | 0.00 Client | Sell |
| Total for GOVI GOVI | | | | | 6 | 8,580,000 | 0.00 | |
| 10:08:30 | R186 | On 03/08/2017 | | Bond Future | 1 | 210,500,000 | 0.00 Member | Buy |
| 10:08:30 | R186 | On 03/08/2017 | | Bond Future | 1 | 156,800,000 | 0.00 Member | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | Bond Future | 1 | 3,300,000 | 0.00 Client | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | Bond Future | 1 | 15,600,000 | 0.00 Member | Buy |
| 15:29:56 | R186 | On 03/08/2017 | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | Bond Future | 1 | 156,800,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 25,700,000 | 0.00 Member | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 15,600,000 | 0.00 Member | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 15,600,000 | 0.00 Client | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 156,800,000 | 0.00 Client | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Buy |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 25,700,000 | 0.00 Client | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 25,700,000 | 0.00 Member | Buy |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 6,600,000 | 0.00 Client | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 6,600,000 | 0.00 Member | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 15:29:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 6,600,000 | 0.00 Member | Buy |
| 17:21:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 27,100,000 | 0.00 Member | Sell |
| 17:21:56 | R186 | On 03/08/2017 | | | Bond Future | 1 | 19,100,000 | 0.00 Member | Buy |
| 17:35:00 | R186 | On 03/08/2017 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Buy |
| 17:35:00 | R186 | On 03/08/2017 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Sell |
| 17:35:00 | R186 | On 03/08/2017 | | | Bond Future | 1 | 8,000,000 | 0.00 Client | Buy |
| 17:35:00 | R186 | On 03/08/2017 | | | Bond Future | 1 | 19,100,000 | 0.00 Client | Buy |
| 17:35:00 | R186 | On 03/08/2017 | | | Bond Future | 1 | 19,100,000 | 0.00 Member | Sell |
| Total for R186 Bond Future | | | | | | 32 | 950,400,000 | 0.00 | |
| 11:28:55 | R2030 | On 03/08/2017 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Buy |
| 11:28:55 | R2030 | On 03/08/2017 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Sell |
| 12:09:52 | R2030 | On 03/08/2017 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Buy |
| 12:09:52 | R2030 | On 03/08/2017 | | | Bond Future | 1 | 4,200,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| Total for R2030 Bond Future | | | | | | 4 | 16,800,000 | 0.00 | |
| 17:21:56 | R2035 | On 03/08/2017 | | | Bond Future | 1 | 9,800,000 | 0.00 Member | Sell |
| 17:21:56 | R2035 | On 03/08/2017 | | | Bond Future | 1 | 9,800,000 | 0.00 Member | Buy |
| 17:36:24 | R2035 | On 03/08/2017 | | | Bond Future | 1 | 9,800,000 | 0.00 Member | Sell |
| 17:36:24 | R2035 | On 03/08/2017 | | | Bond Future | 1 | 9,800,000 | 0.00 Client | Buy |
| Total for R2035 Bond Future | | | | | | 4 | 39,200,000 | 0.00 | |
| 11:12:51 | R209 | On 03/08/2017 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 11:12:51 | R209 | On 03/08/2017 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| Total for R209 Bond Future | | | | | | 2 | 4,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 48 | 1,018,980,000 | 0.00 | |