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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/03/2018

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 9:53:55 | R186 | On 03/05/2018 | | Bond Future | 1 | 8,900,000 | 0.00 Member | Buy |
| 9:53:55 | R186 | On 03/05/2018 | | Bond Future | 1 | 8,900,000 | 0.00 Member | Sell |
| 11:45:28 | R186 | On 03/05/2018 | | Bond Future | 1 | 22,000,000 | 0.00 Member | Buy |
| 11:45:28 | R186 | On 03/05/2018 | | Bond Future | 1 | 22,000,000 | 0.00 Member | Sell |
| 12:20:11 | R186 | On 03/05/2018 | | Bond Future | 1 | 22,000,000 | 0.00 Member | Sell |
| 12:20:11 | R186 | On 03/05/2018 | | Bond Future | 1 | 22,000,000 | 0.00 Client | Buy |
| 12:23:17 | R186 | On 03/05/2018 | | Bond Future | 1 | 5,100,000 | 0.00 Member | Buy |
| 12:23:17 | R186 | On 03/05/2018 | | Bond Future | 1 | 6,600,000 | 0.00 Member | Sell |
| 14:42:17 | R186 | On 03/05/2018 | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 14:42:17 | R186 | On 03/05/2018 | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 14:42:17 | R186 | On 03/05/2018 | | Bond Future | 1 | 5,100,000 | 0.00 Member | Sell |
| 14:42:17 | R186 | On 03/05/2018 | | Bond Future | 1 | 1,500,000 | 0.00 Client | Buy |
| 14:42:17 | R186 | On 03/05/2018 | | Bond Future | 1 | 5,100,000 | 0.00 Client | Buy |
| 14:43:25 | R186 | On 03/05/2018 | | Bond Future | 1 | 8,900,000 | 0.00 Member | Buy |
| 14:43:25 | R186 | On 03/05/2018 | | Bond Future | 1 | 8,900,000 | 0.00 Client | Sell |
| 15:01:02 | R186 | On 03/05/2018 | | Bond Future | 1 | 117,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 15:22:29 | R186 | On 03/05/2018 | | | Bond Future | 1 | 117,000,000 | 0.00 Member | Buy |
| 15:22:29 | R186 | On 03/05/2018 | | | Bond Future | 1 | 117,000,000 | 0.00 Member | Sell |
| 15:47:26 | R186 | On 03/05/2018 | | | Bond Future | 1 | 117,000,000 | 0.00 Member | Buy |
| 15:47:51 | R186 | On 03/05/2018 | | | Bond Future | 1 | 117,000,000 | 0.00 Member | Sell |
| 15:47:51 | R186 | On 03/05/2018 | | | Bond Future | 1 | 117,000,000 | 0.00 Member | Buy |
| Total for R186 Bond Future | | | | | | 21 | 852,000,000 | 0.00 | |
| 11:39:13 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 11:39:13 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| 12:20:11 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| 12:20:11 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Client | Sell |
| 14:38:02 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 58,000,000 | 0.00 Member | Sell |
| 15:22:29 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 58,000,000 | 0.00 Member | Buy |
| 15:22:29 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 58,000,000 | 0.00 Member | Sell |
| 15:47:59 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 58,000,000 | 0.00 Member | Sell |
| 15:47:59 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 58,000,000 | 0.00 Member | Buy |
| 15:53:17 | R2023 | On 03/05/2018 | | | Bond Future | 1 | 58,000,000 | 0.00 Member | Buy |
| Total for R2023 Bond Future | | | | | | 10 | 420,000,000 | 0.00 | |
| 11:45:28 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 11:45:28 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 12:20:11 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 12:20:11 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| 14:38:02 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 27,000,000 | 0.00 Member | Buy |
| 15:22:29 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 27,000,000 | 0.00 Member | Sell |
| 15:22:29 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 27,000,000 | 0.00 Member | Buy |
| 15:48:06 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 27,000,000 | 0.00 Member | Buy |
| 15:48:06 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 27,000,000 | 0.00 Member | Sell |
| 15:54:10 | R2030 | On 03/05/2018 | | | Bond Future | 1 | 27,000,000 | 0.00 Member | Sell |
| Total for R2030 Bond Future | | | | | | 10 | 202,000,000 | 0.00 | |
| 14:38:02 | R2032 | On 03/05/2018 | | | Bond Future | 1 | 31,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 15:22:29 | R2032 | On 03/05/2018 | | | Bond Future | 1 | 31,000,000 | 0.00 Member | Sell |
| 15:22:29 | R2032 | On 03/05/2018 | | | Bond Future | 1 | 31,000,000 | 0.00 Member | Buy |
| 15:48:16 | R2032 | On 03/05/2018 | | | Bond Future | 1 | 31,000,000 | 0.00 Member | Sell |
| 15:48:16 | R2032 | On 03/05/2018 | | | Bond Future | 1 | 31,000,000 | 0.00 Member | Buy |
| 15:54:33 | R2032 | On 03/05/2018 | | | Bond Future | 1 | 31,000,000 | 0.00 Member | Sell |
| Total for R2032 Bond Future | | | | | | 6 | 186,000,000 | 0.00 | |
| 12:23:17 | R2035 | On 03/05/2018 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 12:23:17 | R2035 | On 03/05/2018 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 14:42:49 | R2035 | On 03/05/2018 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 14:42:49 | R2035 | On 03/05/2018 | | | Bond Future | 1 | 15,000,000 | 0.00 Client | Buy |
| Total for R2035 Bond Future | | | | | | 4 | 60,000,000 | 0.00 | |
| 14:38:02 | R2037 | On 03/05/2018 | | | Bond Future | 1 | 32,000,000 | 0.00 Member | Buy |
| 15:22:29 | R2037 | On 03/05/2018 | | | Bond Future | 1 | 32,000,000 | 0.00 Member | Sell |
| 15:22:29 | R2037 | On 03/05/2018 | | | Bond Future | 1 | 32,000,000 | 0.00 Member | Buy |
| 15:48:24 | R2037 | On 03/05/2018 | | | Bond Future | 1 | 32,000,000 | 0.00 Member | Sell |
| 15:48:24 | R2037 | On 03/05/2018 | | | Bond Future | 1 | 32,000,000 | 0.00 Member | Buy |
| 15:54:53 | R2037 | On 03/05/2018 | | | Bond Future | 1 | 32,000,000 | 0.00 Member | Sell |
| Total for R2037 Bond Future | | | | | | 6 | 192,000,000 | 0.00 | |
| 16:39:09 | R204 | On 03/05/2018 | | | Bond Future | 1 | 23,000,000 | 0.00 Member | Sell |
| 16:39:09 | R204 | On 03/05/2018 | | | Bond Future | 1 | 23,000,000 | 0.00 Member | Buy |
| 16:42:41 | R204 | On 03/05/2018 | | | Bond Future | 1 | 23,000,000 | 0.00 Member | Buy |
| 16:45:56 | R204 | On 03/05/2018 | | | Bond Future | 1 | 23,000,000 | 0.00 Member | Buy |
| 16:45:56 | R204 | On 03/05/2018 | | | Bond Future | 1 | 23,000,000 | 0.00 Member | Sell |
| 16:47:15 | R204 | On 03/05/2018 | | | Bond Future | 1 | 23,000,000 | 0.00 Member | Sell |
| Total for R204 Bond Future | | | | | | 6 | 138,000,000 | 0.00 | |
| 15:01:02 | R2044 | On 03/05/2018 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |
| 15:22:29 | R2044 | On 03/05/2018 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 15:22:29 | R2044 | On 03/05/2018 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |
| 15:47:26 | R2044 | On 03/05/2018 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Sell |
| 15:48:33 | R2044 | On 03/05/2018 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |
| 15:48:33 | R2044 | On 03/05/2018 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Sell |
| Total for R2044 Bond Future | | | | | | 6 | 72,000,000 | 0.00 | |
| 15:01:02 | R2048 | On 03/05/2018 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Buy |
| 15:22:29 | R2048 | On 03/05/2018 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Sell |
| 15:22:29 | R2048 | On 03/05/2018 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Buy |
| 15:47:26 | R2048 | On 03/05/2018 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Sell |
| 15:48:41 | R2048 | On 03/05/2018 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Buy |
| 15:48:41 | R2048 | On 03/05/2018 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Sell |
| Total for R2048 Bond Future | | | | | | 6 | 252,000,000 | 0.00 | |
| 9:53:55 | R207 | On 03/05/2018 | | | Bond Future | 1 | 37,900,000 | 0.00 Member | Buy |
| 9:53:55 | R207 | On 03/05/2018 | | | Bond Future | 1 | 37,900,000 | 0.00 Member | Sell |
| 14:43:09 | R207 | On 03/05/2018 | | | Bond Future | 1 | 37,900,000 | 0.00 Client | Sell |
| 14:43:09 | R207 | On 03/05/2018 | | | Bond Future | 1 | 37,900,000 | 0.00 Member | Buy |
| 15:21:05 | R207 | On 03/05/2018 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Sell |
| 15:35:02 | R207 | On 03/05/2018 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Buy |
| 15:35:02 | R207 | On 03/05/2018 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Sell |
| 15:48:47 | R207 | On 03/05/2018 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Buy |
| 15:48:47 | R207 | On 03/05/2018 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Sell |
| 15:56:28 | R207 | On 03/05/2018 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Buy |
| Total for R207 Bond Future | | | | | | 10 | 529,600,000 | 0.00 | |
| 15:21:05 | R208 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 15:35:02 | R208 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| 15:35:02 | R208 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 15:48:52 | R208 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 15:48:52 | R208 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| 15:57:00 | R208 | On 03/05/2018 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| Total for R208 Bond Future | | | | | | 6 | 108,000,000 | 0.00 | |
| 14:38:02 | R209 | On 03/05/2018 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Sell |
| 15:41:08 | R209 | On 03/05/2018 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Buy |
| 15:41:08 | R209 | On 03/05/2018 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Sell |
| 15:49:03 | R209 | On 03/05/2018 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Sell |
| 15:49:03 | R209 | On 03/05/2018 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Buy |
| 15:53:42 | R209 | On 03/05/2018 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Buy |
| Total for R209 Bond Future | | | | | | 6 | 420,000,000 | 0.00 | |
| 15:08:36 | R213 | On 03/05/2018 | | | Bond Future | 1 | 94,000,000 | 0.00 Member | Buy |
| 15:35:02 | R213 | On 03/05/2018 | | | Bond Future | 1 | 94,000,000 | 0.00 Member | Sell |
| 15:35:02 | R213 | On 03/05/2018 | | | Bond Future | 1 | 94,000,000 | 0.00 Member | Buy |
| 15:48:59 | R213 | On 03/05/2018 | | | Bond Future | 1 | 94,000,000 | 0.00 Member | Sell |
| 15:48:59 | R213 | On 03/05/2018 | | | Bond Future | 1 | 94,000,000 | 0.00 Member | Buy |
| 15:55:45 | R213 | On 03/05/2018 | | | Bond Future | 1 | 94,000,000 | 0.00 Member | Sell |
| Total for R213 Bond Future | | | | | | 6 | 564,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 103 | 3,995,600,000 | 0.00 | |