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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/09/2017

| Matched Time | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 10:04:17     | R186             | On 02/11/2017 |              | Bond Future | 1               | 779,300,000 | 0.00 Member   | Buy          |
| 10:04:17     | R186             | On 02/11/2017 |              | Bond Future | 1               | 53,100,000  | 0.00 Member   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 4,300,000   | 0.00 Client   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 38,700,000  | 0.00 Client   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 238,700,000 | 0.00 Client   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 414,100,000 | 0.00 Member   | Buy          |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 414,100,000 | 0.00 Member   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 4,900,000   | 0.00 Member   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 238,700,000 | 0.00 Member   | Buy          |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 53,100,000  | 0.00 Client   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 53,100,000  | 0.00 Member   | Buy          |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 700,000     | 0.00 Client   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 4,300,000   | 0.00 Member   | Buy          |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 700,000     | 0.00 Member   | Buy          |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 4,900,000   | 0.00 Member   | Buy          |
| 13:09:18     | R186             | On 02/11/2017 |              | Bond Future | 1               | 24,800,000  | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 13:09:18     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 238,700,000 | 0.00 Member   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 4,900,000   | 0.00 Client   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 700,000     | 0.00 Member   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 38,700,000  | 0.00 Member   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 24,800,000  | 0.00 Member   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 4,300,000   | 0.00 Member   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 24,800,000  | 0.00 Client   | Sell         |
| 13:09:18     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 38,700,000  | 0.00 Member   | Buy          |
| 13:09:18     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 414,100,000 | 0.00 Client   | Sell         |
| 16:50:47     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 300,000,000 | 0.00 Member   | Sell         |
| 16:50:47     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 300,000,000 | 0.00 Member   | Buy          |
| 16:56:20     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 650,000,000 | 0.00 Member   | Buy          |
| 16:56:20     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 10,000,000  | 0.00 Member   | Sell         |
| 17:10:54     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 1,100,000   | 0.00 Member   | Buy          |
| 17:10:54     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 300,000,000 | 0.00 Member   | Sell         |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 10,000,000  | 0.00 Member   | Buy          |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 242,500,000 | 0.00 Member   | Buy          |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 114,800,000 | 0.00 Client   | Sell         |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 275,100,000 | 0.00 Client   | Sell         |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 242,500,000 | 0.00 Client   | Sell         |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 7,600,000   | 0.00 Client   | Sell         |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 114,800,000 | 0.00 Member   | Buy          |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 114,800,000 | 0.00 Member   | Sell         |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 242,500,000 | 0.00 Member   | Sell         |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 275,100,000 | 0.00 Member   | Buy          |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 10,000,000  | 0.00 Client   | Sell         |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 7,600,000   | 0.00 Member   | Buy          |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 7,600,000   | 0.00 Member   | Sell         |
| 17:26:45     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 275,100,000 | 0.00 Member   | Sell         |
| 17:39:00     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 11,300,000  | 0.00 Client   | Buy          |
| 17:39:00     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 34,000,000  | 0.00 Member   | Sell         |
| 17:39:00     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 34,000,000  | 0.00 Member   | Buy          |
| 17:39:00     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 148,000,000 | 0.00 Member   | Buy          |
| 17:39:00     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 34,000,000  | 0.00 Client   | Buy          |
| 17:39:00     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 1,100,000   | 0.00 Client   | Buy          |
| 17:39:00     | R186             | On 02/11/2017 |        |              | Bond Future | 1               | 21,500,000  | 0.00 Client   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Member | Sell     |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Member | Sell     |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 15,000,000           | 0.00 Member | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 27,300,000           | 0.00 Member | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 148,000,000          | 0.00 Client | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 28,500,000           | 0.00 Member | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Member | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 11,200,000           | 0.00 Member | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Member | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 21,500,000           | 0.00 Member | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 28,500,000           | 0.00 Client | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 27,300,000           | 0.00 Member | Sell     |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 1,100,000            | 0.00 Member | Sell     |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 27,300,000           | 0.00 Client | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 11,200,000           | 0.00 Client | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 15,000,000           | 0.00 Client | Buy      |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 11,200,000           | 0.00 Member | Sell     |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 15,000,000           | 0.00 Member | Sell     |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 148,000,000          | 0.00 Member | Sell     |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 28,500,000           | 0.00 Member | Sell     |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 21,500,000           | 0.00 Member | Sell     |
| 17:39:00                           | R186             | On 02/11/2017 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Client | Buy      |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>74</b>    | <b>7,517,200,000</b> | <b>0.00</b> |          |
| 17:25:47                           | R2023            | On 02/11/2017 |        |           | Bond Future | 1            | 1,200,000            | 0.00 Member | Sell     |
| 17:25:47                           | R2023            | On 02/11/2017 |        |           | Bond Future | 1            | 1,200,000            | 0.00 Member | Buy      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>2,400,000</b>     | <b>0.00</b> |          |
| 13:41:38                           | R2032            | On 02/11/2017 |        |           | Bond Future | 1            | 26,900,000           | 0.00 Member | Sell     |
| 13:41:38                           | R2032            | On 02/11/2017 |        |           | Bond Future | 1            | 26,900,000           | 0.00 Client | Buy      |
| 17:41:03                           | R2032            | On 01/02/2018 | 9.20   | Call      | Bond Future | 1            | 700,000              | 0.00 Client | Buy      |
| 17:41:03                           | R2032            | On 01/02/2018 | 9.30   | Call      | Bond Future | 1            | 800,000              | 0.00 Client | Buy      |
| 17:41:03                           | R2032            | On 01/02/2018 | 9.40   | Call      | Bond Future | 1            | 700,000              | 0.00 Client | Buy      |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal           | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|-----------|
| 17:41:03                           | R2032            | On 01/02/2018 | 9.40   | Call      | Bond Future | 1            | 700,000           | 0.00 Client | Sell      |
| 17:41:03                           | R2032            | On 01/02/2018 | 9.30   | Call      | Bond Future | 1            | 800,000           | 0.00 Client | Sell      |
| 17:41:03                           | R2032            | On 01/02/2018 | 9.20   | Call      | Bond Future | 1            | 700,000           | 0.00 Client | Sell      |
| <b>Total for R2032 Bond Future</b> |                  |               |        |           |             | <b>8</b>     | <b>58,200,000</b> | <b>0.00</b> |           |
| 17:25:30                           | R2037            | On 02/11/2017 |        |           | Bond Future | 1            | 700,000           | 0.00 Member | Sell      |
| 17:25:30                           | R2037            | On 02/11/2017 |        |           | Bond Future | 1            | 700,000           | 0.00 Member | Buy       |
| <b>Total for R2037 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>1,400,000</b>  | <b>0.00</b> |           |
| 17:24:59                           | R2040            | On 02/11/2017 |        |           | Bond Future | 1            | 700,000           | 0.00 Member | Sell      |
| 17:24:59                           | R2040            | On 02/11/2017 |        |           | Bond Future | 1            | 700,000           | 0.00 Member | Buy       |
| <b>Total for R2040 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>1,400,000</b>  | <b>0.00</b> |           |
| 10:07:35                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 400,000,000       | 0.00 Member | Sell      |
| 10:07:35                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 400,000,000       | 0.00 Member | Buy       |
| 10:38:00                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 82,700,000        | 0.00 Member | Buy       |
| 10:38:00                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 111,600,000       | 0.00 Member | Sell      |
| 10:38:00                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 3,000,000         | 0.00 Member | Sell      |
| 10:38:00                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 6,200,000         | 0.00 Member | Buy       |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 27,900,000        | 0.00 Client | Sell      |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 27,900,000        | 0.00 Member | Buy       |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 3,500,000         | 0.00 Member | Buy       |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 48,300,000        | 0.00 Member | Buy       |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 3,000,000         | 0.00 Client | Sell      |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 48,300,000        | 0.00 Client | Sell      |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 48,300,000        | 0.00 Member | Sell      |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 27,900,000        | 0.00 Member | Sell      |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 3,500,000         | 0.00 Member | Sell      |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 3,000,000         | 0.00 Member | Buy       |
| 10:57:05                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 3,500,000         | 0.00 Client | Sell      |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 6,200,000         | 0.00 Client | Buy       |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 41,700,000        | 0.00 Member | Sell      |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 41,700,000           | 0.00 Member | Buy       |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 11,900,000           | 0.00 Member | Sell      |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 11,900,000           | 0.00 Member | Buy       |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 51,800,000           | 0.00 Member | Buy       |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 11,900,000           | 0.00 Client | Buy       |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 51,800,000           | 0.00 Client | Buy       |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 51,800,000           | 0.00 Member | Sell      |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 6,200,000            | 0.00 Member | Sell      |
| 10:57:44                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 41,700,000           | 0.00 Client | Buy       |
| 11:36:15                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 400,000,000          | 0.00 Member | Buy       |
| 11:36:15                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 400,000,000          | 0.00 Member | Sell      |
| 12:03:12                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 400,000,000          | 0.00 Member | Sell      |
| 12:03:12                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 400,000,000          | 0.00 Member | Buy       |
| 12:54:11                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 400,000,000          | 0.00 Member | Buy       |
| 12:54:11                           | R2048            | On 02/11/2017 |        |           | Bond Future | 1            | 400,000,000          | 0.00 Member | Sell      |
| <b>Total for R2048 Bond Future</b> |                  |               |        |           |             | <b>34</b>    | <b>3,977,200,000</b> | <b>0.00</b> |           |
| 8:31:55                            | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 2,500,000            | 0.00 Member | Buy       |
| 8:31:55                            | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 2,500,000            | 0.00 Member | Sell      |
| 12:45:50                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 26,300,000           | 0.00 Member | Sell      |
| 12:45:50                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 26,300,000           | 0.00 Client | Buy       |
| 16:39:39                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 1,100,000,000        | 0.00 Member | Sell      |
| 16:39:39                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 16,000,000           | 0.00 Member | Buy       |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 402,500,000          | 0.00 Client | Buy       |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 12,800,000           | 0.00 Member | Sell      |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 402,500,000          | 0.00 Member | Buy       |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 12,800,000           | 0.00 Member | Buy       |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 16,000,000           | 0.00 Client | Buy       |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 457,800,000          | 0.00 Member | Buy       |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 16,000,000           | 0.00 Member | Sell      |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 457,800,000          | 0.00 Member | Sell      |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 12,800,000           | 0.00 Client | Buy       |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 457,800,000          | 0.00 Client | Buy       |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 402,500,000          | 0.00 Member | Sell      |
| 16:50:55                           | R209             | On 02/11/2017 |        |           | Bond Future | 1            | 210,900,000          | 0.00 Client | Buy       |

| Matched Time                           | Contract Details | Strike        | Call/ Put | Product     | No of Trades | Nominal               | Trade Type  | Buy/ Sell |
|--|------------------|---------------|-----------|-------------|--------------|-----------------------|-------------|-----------|
| 16:50:55                               | R209             | On 02/11/2017 |           | Bond Future | 1            | 210,900,000           | 0.00 Member | Sell      |
| 16:50:55                               | R209             | On 02/11/2017 |           | Bond Future | 1            | 210,900,000           | 0.00 Member | Buy       |
| <b>Total for R209 Bond Future</b>      |                  |               |           |             | <b>20</b>    | <b>4,457,600,000</b>  | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |           |             | <b>142</b>   | <b>16,015,400,000</b> | <b>0.00</b> |           |