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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/12/2015

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 14:10:58                           | I2038            | On 04/02/2016 |              | Bond Future | 1               | 3,000,000        | 0.00 Client   | Sell         |
| 14:10:58                           | I2038            | On 04/02/2016 |              | Bond Future | 1               | 3,000,000        | 0.00 Client   | Buy          |
| <b>Total for I2038 Bond Future</b> |                  |               |              |             | <b>2</b>        | <b>6,000,000</b> | <b>0.00</b>   |              |
| 14:10:58                           | I2046            | On 04/02/2016 |              | Bond Future | 1               | 1,900,000        | 0.00 Client   | Sell         |
| 14:10:58                           | I2046            | On 04/02/2016 |              | Bond Future | 1               | 1,900,000        | 0.00 Client   | Buy          |
| 15:49:39                           | I2046            | On 04/02/2016 |              | Bond Future | 1               | 3,000,000        | 0.00 Member   | Sell         |
| 15:49:39                           | I2046            | On 04/02/2016 |              | Bond Future | 1               | 3,000,000        | 0.00 Client   | Buy          |
| <b>Total for I2046 Bond Future</b> |                  |               |              |             | <b>4</b>        | <b>9,800,000</b> | <b>0.00</b>   |              |
| 15:49:39                           | I2050            | On 04/02/2016 |              | Bond Future | 1               | 1,000,000        | 0.00 Member   | Sell         |
| 15:49:39                           | I2050            | On 04/02/2016 |              | Bond Future | 1               | 61,000,000       | 0.00 Client   | Buy          |
| 15:49:39                           | I2050            | On 04/02/2016 |              | Bond Future | 1               | 1,000,000        | 0.00 Client   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 15:49:39                           | I2050            | On 04/02/2016 |        |           | Bond Future | 1            | 61,000,000         | 0.00 Member | Sell      |
| <b>Total for I2050 Bond Future</b> |                  |               |        |           |             | <b>4</b>     | <b>124,000,000</b> | <b>0.00</b> |           |
| 12:59:54                           | R186             | On 04/02/2016 |        |           | Bond Future | 1            | 41,000,000         | 0.00 Member | Buy       |
| 12:59:54                           | R186             | On 04/02/2016 |        |           | Bond Future | 1            | 107,000,000        | 0.00 Member | Sell      |
| 13:55:14                           | R186             | On 04/02/2016 |        |           | Bond Future | 1            | 66,000,000         | 0.00 Client | Buy       |
| 13:55:14                           | R186             | On 04/02/2016 |        |           | Bond Future | 1            | 66,000,000         | 0.00 Member | Buy       |
| 13:55:14                           | R186             | On 04/02/2016 |        |           | Bond Future | 1            | 41,000,000         | 0.00 Client | Buy       |
| 13:55:14                           | R186             | On 04/02/2016 |        |           | Bond Future | 1            | 66,000,000         | 0.00 Member | Sell      |
| 13:55:14                           | R186             | On 04/02/2016 |        |           | Bond Future | 1            | 41,000,000         | 0.00 Member | Sell      |
| 17:21:09                           | R186             | On 04/02/2016 |        |           | Bond Future | 1            | 7,700,000          | 0.00 Client | Sell      |
| 17:21:09                           | R186             | On 04/02/2016 |        |           | Bond Future | 1            | 7,700,000          | 0.00 Client | Buy       |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>9</b>     | <b>443,400,000</b> | <b>0.00</b> |           |
| 10:13:49                           | R202             | On 04/02/2016 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Member | Buy       |
| 10:13:49                           | R202             | On 04/02/2016 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Member | Sell      |
| 10:13:49                           | R202             | On 04/02/2016 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Client | Sell      |
| 10:13:49                           | R202             | On 04/02/2016 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Client | Buy       |
| 15:49:39                           | R202             | On 04/02/2016 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Member | Sell      |
| 15:49:39                           | R202             | On 04/02/2016 |        |           | Bond Future | 1            | 500,000            | 0.00 Client | Buy       |
| 15:49:39                           | R202             | On 04/02/2016 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Sell      |
| 15:49:39                           | R202             | On 04/02/2016 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Client | Buy       |
| <b>Total for R202 Bond Future</b>  |                  |               |        |           |             | <b>8</b>     | <b>20,200,000</b>  | <b>0.00</b> |           |
| 12:59:54                           | R2030            | On 04/02/2016 |        |           | Bond Future | 1            | 15,000,000         | 0.00 Member | Buy       |
| 12:59:54                           | R2030            | On 04/02/2016 |        |           | Bond Future | 1            | 45,000,000         | 0.00 Member | Sell      |
| 13:57:20                           | R2030            | On 04/02/2016 |        |           | Bond Future | 1            | 30,000,000         | 0.00 Member | Sell      |
| 13:57:20                           | R2030            | On 04/02/2016 |        |           | Bond Future | 1            | 30,000,000         | 0.00 Member | Buy       |
| 13:57:20                           | R2030            | On 04/02/2016 |        |           | Bond Future | 1            | 15,000,000         | 0.00 Client | Buy       |
| 13:57:20                           | R2030            | On 04/02/2016 |        |           | Bond Future | 1            | 30,000,000         | 0.00 Client | Buy       |
| 13:57:20                           | R2030            | On 04/02/2016 |        |           | Bond Future | 1            | 15,000,000         | 0.00 Member | Sell      |
| 16:58:09                           | R2030            | On 04/02/2016 |        |           | Bond Future | 1            | 28,900,000         | 0.00 Member | Sell      |

| Matched Time                       | Contract Details |               | Strike | Call/Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|----------|-------------|--------------|--------------------|-------------|----------|
| 16:58:09                           | R2030            | On 04/02/2016 |        |          | Bond Future | 1            | 28,900,000         | 0.00 Member | Buy      |
| 17:20:42                           | R2030            | On 04/02/2016 |        |          | Bond Future | 1            | 28,900,000         | 0.00 Member | Sell     |
| 17:20:42                           | R2030            | On 04/02/2016 |        |          | Bond Future | 1            | 28,900,000         | 0.00 Client | Buy      |
| <b>Total for R2030 Bond Future</b> |                  |               |        |          |             | <b>11</b>    | <b>295,600,000</b> | <b>0.00</b> |          |
| 16:58:09                           | R204             | On 04/02/2016 |        |          | Bond Future | 1            | 4,900,000          | 0.00 Member | Sell     |
| 16:58:09                           | R204             | On 04/02/2016 |        |          | Bond Future | 1            | 4,900,000          | 0.00 Member | Buy      |
| 17:20:04                           | R204             | On 04/02/2016 |        |          | Bond Future | 1            | 4,900,000          | 0.00 Member | Sell     |
| 17:20:04                           | R204             | On 04/02/2016 |        |          | Bond Future | 1            | 4,900,000          | 0.00 Client | Buy      |
| 17:21:09                           | R204             | On 04/02/2016 |        |          | Bond Future | 1            | 16,800,000         | 0.00 Client | Sell     |
| 17:21:09                           | R204             | On 04/02/2016 |        |          | Bond Future | 1            | 16,800,000         | 0.00 Client | Buy      |
| <b>Total for R204 Bond Future</b>  |                  |               |        |          |             | <b>6</b>     | <b>53,200,000</b>  | <b>0.00</b> |          |
| 10:53:08                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 10,000,000         | 0.00 Member | Buy      |
| 10:53:08                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 70,000,000         | 0.00 Member | Sell     |
| 11:24:50                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 40,000,000         | 0.00 Member | Buy      |
| 11:24:50                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 20,000,000         | 0.00 Member | Buy      |
| 11:24:50                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 10,000,000         | 0.00 Member | Sell     |
| 11:24:50                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 10,000,000         | 0.00 Client | Buy      |
| 11:24:50                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 40,000,000         | 0.00 Client | Buy      |
| 11:24:50                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 40,000,000         | 0.00 Member | Sell     |
| 11:24:50                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 20,000,000         | 0.00 Member | Sell     |
| 11:24:50                           | R2044            | On 04/02/2016 |        |          | Bond Future | 1            | 20,000,000         | 0.00 Client | Buy      |
| <b>Total for R2044 Bond Future</b> |                  |               |        |          |             | <b>10</b>    | <b>280,000,000</b> | <b>0.00</b> |          |
| 12:59:54                           | R2048            | On 04/02/2016 |        |          | Bond Future | 1            | 5,000,000          | 0.00 Member | Buy      |
| 12:59:54                           | R2048            | On 04/02/2016 |        |          | Bond Future | 1            | 5,000,000          | 0.00 Member | Sell     |
| 13:56:06                           | R2048            | On 04/02/2016 |        |          | Bond Future | 1            | 5,000,000          | 0.00 Client | Buy      |
| 13:56:06                           | R2048            | On 04/02/2016 |        |          | Bond Future | 1            | 5,000,000          | 0.00 Member | Sell     |
| <b>Total for R2048 Bond Future</b> |                  |               |        |          |             | <b>4</b>     | <b>20,000,000</b>  | <b>0.00</b> |          |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 17:21:09                          | R207             | On 04/02/2016 |        |           | Bond Future | 1            | 7,700,000            | 0.00 Client | Buy       |
| 17:21:09                          | R207             | On 04/02/2016 |        |           | Bond Future | 1            | 7,700,000            | 0.00 Client | Sell      |
| <b>Total for R207 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>15,400,000</b>    | <b>0.00</b> |           |
| 16:58:09                          | R208             | On 04/02/2016 |        |           | Bond Future | 1            | 5,700,000            | 0.00 Member | Sell      |
| 16:58:09                          | R208             | On 04/02/2016 |        |           | Bond Future | 1            | 5,700,000            | 0.00 Member | Buy       |
| 17:20:29                          | R208             | On 04/02/2016 |        |           | Bond Future | 1            | 5,700,000            | 0.00 Member | Sell      |
| 17:20:29                          | R208             | On 04/02/2016 |        |           | Bond Future | 1            | 5,700,000            | 0.00 Client | Buy       |
| 17:21:09                          | R208             | On 04/02/2016 |        |           | Bond Future | 1            | 8,100,000            | 0.00 Client | Sell      |
| 17:21:09                          | R208             | On 04/02/2016 |        |           | Bond Future | 1            | 8,100,000            | 0.00 Client | Buy       |
| <b>Total for R208 Bond Future</b> |                  |               |        |           |             | <b>6</b>     | <b>39,000,000</b>    | <b>0.00</b> |           |
| 12:59:54                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 46,000,000           | 0.00 Member | Buy       |
| 12:59:54                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 365,000,000          | 0.00 Member | Sell      |
| 13:54:22                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 240,000,000          | 0.00 Member | Buy       |
| 13:54:22                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 79,000,000           | 0.00 Member | Buy       |
| 13:54:22                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 240,000,000          | 0.00 Client | Buy       |
| 13:54:22                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 79,000,000           | 0.00 Client | Buy       |
| 13:54:22                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 79,000,000           | 0.00 Member | Sell      |
| 13:54:22                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 46,000,000           | 0.00 Member | Sell      |
| 13:54:22                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 46,000,000           | 0.00 Client | Buy       |
| 13:54:22                          | R209             | On 04/02/2016 |        |           | Bond Future | 1            | 240,000,000          | 0.00 Member | Sell      |
| <b>Total for R209 Bond Future</b> |                  |               |        |           |             | <b>10</b>    | <b>1,460,000,000</b> | <b>0.00</b> |           |
| 10:54:12                          | R210             | On 04/02/2016 |        |           | Bond Future | 1            | 20,000,000           | 0.00 Client | Buy       |
| 10:54:12                          | R210             | On 04/02/2016 |        |           | Bond Future | 1            | 20,000,000           | 0.00 Member | Sell      |
| 12:15:16                          | R210             | On 04/02/2016 |        |           | Bond Future | 1            | 40,000,000           | 0.00 Member | Sell      |
| 12:15:16                          | R210             | On 04/02/2016 |        |           | Bond Future | 1            | 40,000,000           | 0.00 Client | Buy       |
| <b>Total for R210 Bond Future</b> |                  |               |        |           |             | <b>4</b>     | <b>120,000,000</b>   | <b>0.00</b> |           |

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| <b>Matched Time</b>                    | <b>Contract Details</b> | <b>Strike</b> | <b>Call/<br/>Put</b> | <b>Product</b> | <b>No<br/>of Trades</b> | <b>Nominal</b>       | <b>Trade<br/>Type</b> | <b>Buy/<br/>Sell</b> |
|--|-------------------------|---------------|----------------------|----------------|-------------------------|----------------------|-----------------------|----------------------|
| <b>Grand Total for all Instruments</b> |                         |               |                      |                | <b>80</b>               | <b>2,886,600,000</b> |                       | <b>0.00</b>          |

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