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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/09/2017

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|----------------|---------------|--------------|
| 13:56:04 | ALBI | On 02/11/2017 | | Index Future | 1 | 50,000 | 0.00 Member | Sell |
| 13:56:04 | ALBI | On 02/11/2017 | | Index Future | 1 | 50,000 | 0.00 Member | Buy |
| Total for ALBI Index Future | | | | | 2 | 100,000 | 0.00 | |
| 11:24:10 | R186 | On 02/11/2017 | | Bond Future | 1 | 295,000,000 | 0.00 Member | Buy |
| 11:24:10 | R186 | On 02/11/2017 | | Bond Future | 1 | 4,500,000 | 0.00 Member | Sell |
| 12:57:18 | R186 | On 02/11/2017 | | Bond Future | 1 | 124,800,000 | 0.00 Client | Sell |
| 12:57:18 | R186 | On 02/11/2017 | | Bond Future | 1 | 52,100,000 | 0.00 Member | Sell |
| 12:57:18 | R186 | On 02/11/2017 | | Bond Future | 1 | 110,100,000 | 0.00 Client | Sell |
| 12:57:18 | R186 | On 02/11/2017 | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| 12:57:18 | R186 | On 02/11/2017 | | Bond Future | 1 | 124,800,000 | 0.00 Member | Sell |
| 12:57:18 | R186 | On 02/11/2017 | | Bond Future | 1 | 4,500,000 | 0.00 Member | Buy |
| 12:57:18 | R186 | On 02/11/2017 | | Bond Future | 1 | 4,500,000 | 0.00 Client | Sell |
| 12:57:18 | R186 | On 02/11/2017 | | Bond Future | 1 | 110,100,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 12:57:18 | R186 | On 02/11/2017 | | | Bond Future | 1 | 110,100,000 | 0.00 Member | Buy |
| 12:57:18 | R186 | On 02/11/2017 | | | Bond Future | 1 | 124,800,000 | 0.00 Member | Buy |
| 12:57:18 | R186 | On 02/11/2017 | | | Bond Future | 1 | 52,100,000 | 0.00 Client | Sell |
| 12:57:18 | R186 | On 02/11/2017 | | | Bond Future | 1 | 3,500,000 | 0.00 Client | Sell |
| 12:57:18 | R186 | On 02/11/2017 | | | Bond Future | 1 | 52,100,000 | 0.00 Member | Buy |
| 12:57:18 | R186 | On 02/11/2017 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Buy |
| 13:56:04 | R186 | On 02/11/2017 | | | Bond Future | 1 | 70,200,000 | 0.00 Member | Sell |
| 13:56:04 | R186 | On 02/11/2017 | | | Bond Future | 1 | 70,200,000 | 0.00 Member | Buy |
| 14:41:02 | R186 | On 02/11/2017 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 14:41:02 | R186 | On 02/11/2017 | | | Bond Future | 1 | 25,000,000 | 0.00 Member | Buy |
| 14:41:02 | R186 | On 02/11/2017 | | | Bond Future | 1 | 25,000,000 | 0.00 Member | Buy |
| 15:04:58 | R186 | On 02/11/2017 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Buy |
| 15:04:58 | R186 | On 02/11/2017 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 15:15:26 | R186 | On 02/11/2017 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 15:15:26 | R186 | On 02/11/2017 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 15:15:26 | R186 | On 02/11/2017 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 15:15:26 | R186 | On 02/11/2017 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 15:42:25 | R186 | On 02/11/2017 | | | Bond Future | 1 | 50,000,000 | 0.00 Client | Sell |
| 15:42:25 | R186 | On 02/11/2017 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 15:44:42 | R186 | On 02/11/2017 | | | Bond Future | 1 | 173,000,000 | 0.00 Member | Buy |
| 15:44:42 | R186 | On 02/11/2017 | | | Bond Future | 1 | 29,000,000 | 0.00 Member | Sell |
| 15:50:13 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 15:50:13 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 15:50:13 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:50:13 | R186 | On 02/11/2017 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Buy |
| 15:51:39 | R186 | On 02/11/2017 | | | Bond Future | 1 | 144,000,000 | 0.00 Member | Buy |
| 15:51:39 | R186 | On 02/11/2017 | | | Bond Future | 1 | 144,000,000 | 0.00 Client | Sell |
| 15:51:39 | R186 | On 02/11/2017 | | | Bond Future | 1 | 144,000,000 | 0.00 Member | Sell |
| 15:51:39 | R186 | On 02/11/2017 | | | Bond Future | 1 | 29,000,000 | 0.00 Member | Buy |
| 15:51:39 | R186 | On 02/11/2017 | | | Bond Future | 1 | 29,000,000 | 0.00 Client | Sell |
| 15:52:37 | R186 | On 02/11/2017 | | | Bond Future | 1 | 200,000,000 | 0.00 Member | Sell |
| 15:52:37 | R186 | On 02/11/2017 | | | Bond Future | 1 | 200,000,000 | 0.00 Member | Buy |
| 15:58:51 | R186 | On 02/11/2017 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 15:58:51 | R186 | On 02/11/2017 | | | Bond Future | 1 | 200,000,000 | 0.00 Member | Sell |
| 16:19:41 | R186 | On 02/11/2017 | | | Bond Future | 1 | 2,400,000 | 0.00 Client | Sell |
| 16:19:41 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 16:19:41 | R186 | On 02/11/2017 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Buy |
| 16:19:41 | R186 | On 02/11/2017 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Sell |
| 16:19:41 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 16:20:09 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 16:20:09 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 14,300,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 14,300,000 | 0.00 Member | Sell |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 7,400,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 7,500,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 99,100,000 | 0.00 Member | Sell |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 18,000,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 700,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 19,000,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 22,700,000 | 0.00 Member | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 99,100,000 | 0.00 Member | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 19,000,000 | 0.00 Member | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 99,100,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 22,700,000 | 0.00 Client | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 14,300,000 | 0.00 Member | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 22,700,000 | 0.00 Member | Sell |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Sell |
| 16:32:20 | R186 | On 02/11/2017 | | | Bond Future | 1 | 19,000,000 | 0.00 Member | Sell |
| 17:41:36 | R186 | On 02/11/2017 | | | Bond Future | 1 | 32,400,000 | 0.00 Member | Buy |
| 17:41:36 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 17:48:58 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 17:48:58 | R186 | On 02/11/2017 | | | Bond Future | 1 | 31,200,000 | 0.00 Member | Sell |
| 17:48:58 | R186 | On 02/11/2017 | | | Bond Future | 1 | 31,200,000 | 0.00 Member | Buy |
| 17:48:58 | R186 | On 02/11/2017 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 17:48:58 | R186 | On 02/11/2017 | | | Bond Future | 1 | 31,200,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | | 87 | 3,584,000,000 | 0.00 | |
| 15:18:35 | R2032 | On 01/02/2018 | 9.30 | Call | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 15:18:35 | R2032 | On 01/02/2018 | 9.20 | Call | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 15:18:35 | R2032 | On 01/02/2018 | 9.20 | Call | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 15:18:35 | R2032 | On 01/02/2018 | 9.20 | Call | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 15:18:35 | R2032 | On 01/02/2018 | 9.40 | Call | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 15:18:35 | R2032 | On 01/02/2018 | 9.40 | Call | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 15:18:35 | R2032 | On 01/02/2018 | 9.40 | Call | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 15:18:35 | R2032 | On 01/02/2018 | 9.20 | Call | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 15:18:35 | R2032 | On 01/02/2018 | 9.40 | Call | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 15:18:35 | R2032 | On 01/02/2018 | 9.30 | Call | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 15:18:35 | R2032 | On 01/02/2018 | 9.30 | Call | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 15:18:35 | R2032 | On 01/02/2018 | 9.30 | Call | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 16:34:58 | R2032 | On 02/11/2017 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| 16:34:58 | R2032 | On 02/11/2017 | | | Bond Future | 1 | 3,500,000 | 0.00 Client | Buy |
| 17:20:45 | R2032 | On 02/11/2017 | | | Bond Future | 1 | 54,500,000 | 0.00 Member | Sell |
| 17:20:45 | R2032 | On 02/11/2017 | | | Bond Future | 1 | 54,500,000 | 0.00 Client | Buy |
| Total for R2032 Bond Future | | | | | | 16 | 121,600,000 | 0.00 | |
| 16:12:01 | R2037 | On 02/11/2017 | | | Bond Future | 1 | 130,000,000 | 0.00 Client | Sell |
| 16:12:01 | R2037 | On 02/11/2017 | | | Bond Future | 1 | 130,000,000 | 0.00 Member | Buy |
| Total for R2037 Bond Future | | | | | | 2 | 260,000,000 | 0.00 | |
| 15:01:36 | R2044 | On 02/11/2017 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 15:01:36 | R2044 | On 02/11/2017 | | | Bond Future | 1 | 15,000,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| Total for R2044 Bond Future | | | | | | 2 | 30,000,000 | 0.00 | |
| 8:32:15 | R209 | On 02/11/2017 | | | Bond Future | 1 | 52,600,000 | 0.00 Member | Buy |
| 8:32:15 | R209 | On 02/11/2017 | | | Bond Future | 1 | 52,600,000 | 0.00 Client | Sell |
| 11:24:10 | R209 | On 02/11/2017 | | | Bond Future | 1 | 500,000,000 | 0.00 Member | Sell |
| 11:24:10 | R209 | On 02/11/2017 | | | Bond Future | 1 | 7,300,000 | 0.00 Member | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 5,800,000 | 0.00 Member | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 95,800,000 | 0.00 Client | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 183,000,000 | 0.00 Client | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 208,100,000 | 0.00 Member | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 95,800,000 | 0.00 Member | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 208,100,000 | 0.00 Client | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 208,100,000 | 0.00 Member | Sell |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 183,000,000 | 0.00 Member | Sell |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 183,000,000 | 0.00 Member | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 7,300,000 | 0.00 Client | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 5,800,000 | 0.00 Member | Sell |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 5,800,000 | 0.00 Client | Buy |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 7,300,000 | 0.00 Member | Sell |
| 12:56:12 | R209 | On 02/11/2017 | | | Bond Future | 1 | 95,800,000 | 0.00 Member | Sell |
| 13:56:04 | R209 | On 02/11/2017 | | | Bond Future | 1 | 134,900,000 | 0.00 Member | Buy |
| 13:56:04 | R209 | On 02/11/2017 | | | Bond Future | 1 | 134,900,000 | 0.00 Member | Sell |
| 17:08:02 | R209 | On 02/11/2017 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Buy |
| 17:08:02 | R209 | On 02/11/2017 | | | Bond Future | 1 | 1,100,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 22 | 2,377,200,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 131 | 6,372,900,000 | 0.00 | |