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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/11/2017

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product      | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|-------------------|---------------|--------------|
| 11:10:58                           | I2038            | On 01/02/2018 |              | Bond Future  | 1               | 3,400,000         | 0.00 Member   | Buy          |
| 11:10:58                           | I2038            | On 01/02/2018 |              | Bond Future  | 1               | 3,400,000         | 0.00 Member   | Sell         |
| 17:08:34                           | I2038            | On 01/02/2018 |              | Bond Future  | 1               | 3,400,000         | 0.00 Member   | Sell         |
| 17:08:34                           | I2038            | On 01/02/2018 |              | Bond Future  | 1               | 3,400,000         | 0.00 Client   | Buy          |
| <b>Total for I2038 Bond Future</b> |                  |               |              |              | <b>4</b>        | <b>13,600,000</b> | <b>0.00</b>   |              |
| 17:06:51                           | IGOV             | On 01/02/2018 |              | Index Future | 1               | 20,000            | 0.00 Member   | Buy          |
| 17:06:51                           | IGOV             | On 01/02/2018 |              | Index Future | 1               | 20,000            | 0.00 Member   | Sell         |
| 17:14:23                           | IGOV             | On 01/02/2018 |              | Index Future | 1               | 20,000            | 0.00 Member   | Sell         |
| 17:14:23                           | IGOV             | On 01/02/2018 |              | Index Future | 1               | 20,000            | 0.00 Client   | Buy          |
| <b>Total for IGOV Index Future</b> |                  |               |              |              | <b>4</b>        | <b>80,000</b>     | <b>0.00</b>   |              |
| 9:10:09                            | R186             | On 01/02/2018 |              | Bond Future  | 1               | 1,000,000         | 0.00 Member   | Sell         |

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 9:10:09                           | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 1,000,000          | 0.00 Client   | Buy          |
| 11:08:31                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Member   | Buy          |
| 11:08:31                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 21,300,000         | 0.00 Member   | Sell         |
| 15:32:54                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 28,500,000         | 0.00 Member   | Sell         |
| 15:32:54                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 51,000,000         | 0.00 Member   | Buy          |
| 17:06:08                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 2,900,000          | 0.00 Client   | Sell         |
| 17:06:08                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 28,500,000         | 0.00 Member   | Buy          |
| 17:06:08                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 28,500,000         | 0.00 Client   | Sell         |
| 17:06:08                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 19,600,000         | 0.00 Client   | Sell         |
| 17:06:08                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 19,600,000         | 0.00 Member   | Sell         |
| 17:06:08                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 19,600,000         | 0.00 Member   | Buy          |
| 17:06:08                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 2,900,000          | 0.00 Member   | Buy          |
| 17:06:08                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 2,900,000          | 0.00 Member   | Sell         |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Member   | Sell         |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Member   | Sell         |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 4,700,000          | 0.00 Member   | Sell         |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 7,600,000          | 0.00 Member   | Sell         |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Member   | Buy          |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 4,700,000          | 0.00 Member   | Buy          |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Client   | Buy          |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 4,700,000          | 0.00 Client   | Buy          |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 7,600,000          | 0.00 Member   | Buy          |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 7,600,000          | 0.00 Client   | Buy          |
| 17:10:05                          | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Client   | Buy          |
| <b>Total for R186 Bond Future</b> |                  |               |        |              |             | <b>25</b>       | <b>291,200,000</b> | <b>0.00</b>   |              |
| 11:10:58                          | R202             | On 01/02/2018 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Buy          |
| 11:10:58                          | R202             | On 01/02/2018 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Sell         |
| 17:08:50                          | R202             | On 01/02/2018 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Sell         |
| 17:08:50                          | R202             | On 01/02/2018 |        |              | Bond Future | 1               | 200,000            | 0.00 Client   | Buy          |
| <b>Total for R202 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>800,000</b>     | <b>0.00</b>   |              |
| 10:46:30                          | R207             | On 01/02/2018 |        |              | Bond Future | 1               | 28,200,000         | 0.00 Member   | Sell         |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 10:46:30                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 57,600,000         | 0.00 Member | Buy      |
| 13:12:58                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 1,800,000          | 0.00 Member | Buy      |
| 13:12:58                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 1,800,000          | 0.00 Member | Sell     |
| 17:07:31                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 1,800,000          | 0.00 Client | Sell     |
| 17:07:31                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 1,800,000          | 0.00 Member | Buy      |
| 17:15:54                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 28,200,000         | 0.00 Member | Buy      |
| 17:15:54                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 29,400,000         | 0.00 Member | Buy      |
| 17:15:54                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 29,400,000         | 0.00 Member | Sell     |
| 17:15:54                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 29,400,000         | 0.00 Client | Sell     |
| 17:15:54                               | R207             | On 01/02/2018 |        |           | Bond Future | 1            | 28,200,000         | 0.00 Client | Sell     |
| <b>Total for R207 Bond Future</b>      |                  |               |        |           |             | <b>11</b>    | <b>237,600,000</b> | <b>0.00</b> |          |
| 11:08:31                               | R208             | On 01/02/2018 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy      |
| 11:08:31                               | R208             | On 01/02/2018 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell     |
| 17:08:16                               | R208             | On 01/02/2018 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell     |
| 17:08:16                               | R208             | On 01/02/2018 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Buy      |
| <b>Total for R208 Bond Future</b>      |                  |               |        |           |             | <b>4</b>     | <b>4,000,000</b>   | <b>0.00</b> |          |
| 15:32:54                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 29,200,000         | 0.00 Member | Buy      |
| 15:32:54                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 52,200,000         | 0.00 Member | Sell     |
| 17:06:44                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 3,000,000          | 0.00 Member | Buy      |
| 17:06:44                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Member | Buy      |
| 17:06:44                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Member | Sell     |
| 17:06:44                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 29,200,000         | 0.00 Member | Sell     |
| 17:06:44                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 29,200,000         | 0.00 Client | Buy      |
| 17:06:44                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 3,000,000          | 0.00 Client | Buy      |
| 17:06:44                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Client | Buy      |
| 17:06:44                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 3,000,000          | 0.00 Member | Sell     |
| <b>Total for R213 Bond Future</b>      |                  |               |        |           |             | <b>10</b>    | <b>208,800,000</b> | <b>0.00</b> |          |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>62</b>    | <b>756,080,000</b> | <b>0.00</b> |          |