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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/03/2019

| Matched Time | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|------------|---------------|--------------|
| 12:10:19     | R186             | On 02/05/2019 |              | Bond Future | 1               | 1,000,000  | 0.00 Member   | Buy          |
| 12:10:19     | R186             | On 02/05/2019 |              | Bond Future | 1               | 1,000,000  | 0.00 Client   | Sell         |
| 15:12:11     | R186             | On 02/05/2019 |              | Bond Future | 1               | 1,000,000  | 0.00 Client   | Sell         |
| 15:12:11     | R186             | On 02/05/2019 |              | Bond Future | 1               | 1,000,000  | 0.00 Member   | Buy          |
| 16:39:34     | R186             | On 02/05/2019 |              | Bond Future | 1               | 200,000    | 0.00 Member   | Sell         |
| 16:39:34     | R186             | On 02/05/2019 |              | Bond Future | 1               | 27,500,000 | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 500,000    | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 3,800,000  | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 2,500,000  | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 700,000    | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 1,200,000  | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 2,300,000  | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 600,000    | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 4,200,000  | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 5,200,000  | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |              | Bond Future | 1               | 400,000    | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal   | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------|---------------|--------------|
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 400,000   | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 500,000   | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 200,000   | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 400,000   | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,500,000 | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 5,200,000 | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 500,000   | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 200,000   | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 600,000   | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 1,100,000 | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 700,000   | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,100,000 | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,100,000 | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 1,200,000 | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 500,000   | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 500,000   | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 500,000   | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 600,000   | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 3,800,000 | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,300,000 | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,300,000 | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 4,200,000 | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 4,200,000 | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 3,800,000 | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 5,200,000 | 0.00 Client   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 1,100,000 | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 1,100,000 | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 700,000   | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,100,000 | 0.00 Member   | Sell         |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 1,200,000 | 0.00 Member   | Buy          |
| 17:14:25     | R186             | On 02/05/2019 |        |              | Bond Future | 1               | 2,500,000 | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>50</b>    | <b>114,000,000</b> | <b>0.00</b> |           |
| 12:17:56                           | R202             | On 02/05/2019 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Member | Buy       |
| 12:17:56                           | R202             | On 02/05/2019 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Member | Sell      |
| 13:03:33                           | R202             | On 02/05/2019 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Client | Sell      |
| 13:03:33                           | R202             | On 02/05/2019 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Client | Buy       |
| 13:14:08                           | R202             | On 02/05/2019 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Client | Sell      |
| 13:14:08                           | R202             | On 02/05/2019 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Member | Buy       |
| <b>Total for R202 Bond Future</b>  |                  |               |        |           |             | <b>6</b>     | <b>240,000,000</b> | <b>0.00</b> |           |
| 14:21:00                           | R2030            | On 02/05/2019 |        |           | Bond Future | 1            | 13,200,000         | 0.00 Member | Sell      |
| 14:21:00                           | R2030            | On 02/05/2019 |        |           | Bond Future | 1            | 13,200,000         | 0.00 Client | Buy       |
| <b>Total for R2030 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>26,400,000</b>  | <b>0.00</b> |           |
| 15:17:39                           | R2044            | On 02/05/2019 |        |           | Bond Future | 1            | 5,200,000          | 0.00 Member | Sell      |
| 15:17:39                           | R2044            | On 02/05/2019 |        |           | Bond Future | 1            | 5,600,000          | 0.00 Member | Buy       |
| 16:17:10                           | R2044            | On 02/05/2019 |        |           | Bond Future | 1            | 400,000            | 0.00 Client | Sell      |
| 16:17:10                           | R2044            | On 02/05/2019 |        |           | Bond Future | 1            | 400,000            | 0.00 Member | Sell      |
| 16:17:10                           | R2044            | On 02/05/2019 |        |           | Bond Future | 1            | 5,200,000          | 0.00 Member | Buy       |
| 16:17:10                           | R2044            | On 02/05/2019 |        |           | Bond Future | 1            | 400,000            | 0.00 Member | Buy       |
| 16:17:10                           | R2044            | On 02/05/2019 |        |           | Bond Future | 1            | 5,200,000          | 0.00 Client | Sell      |
| <b>Total for R2044 Bond Future</b> |                  |               |        |           |             | <b>7</b>     | <b>22,400,000</b>  | <b>0.00</b> |           |
| 16:38:51                           | R207             | On 02/05/2019 |        |           | Bond Future | 1            | 1,300,000          | 0.00 Member | Buy       |
| 16:38:51                           | R207             | On 02/05/2019 |        |           | Bond Future | 1            | 1,300,000          | 0.00 Member | Sell      |
| 17:15:06                           | R207             | On 02/05/2019 |        |           | Bond Future | 1            | 1,300,000          | 0.00 Client | Buy       |
| 17:15:06                           | R207             | On 02/05/2019 |        |           | Bond Future | 1            | 1,300,000          | 0.00 Member | Sell      |
| <b>Total for R207 Bond Future</b>  |                  |               |        |           |             | <b>4</b>     | <b>5,200,000</b>   | <b>0.00</b> |           |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 16:56:51                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Member | Buy      |
| 16:56:51                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 31,300,000         | 0.00 Member | Sell     |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 2,100,000          | 0.00 Member | Buy      |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 2,100,000          | 0.00 Member | Sell     |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 4,600,000          | 0.00 Member | Buy      |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 31,300,000         | 0.00 Client | Sell     |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 2,000,000          | 0.00 Client | Sell     |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 4,600,000          | 0.00 Member | Sell     |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 2,100,000          | 0.00 Client | Sell     |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 4,600,000          | 0.00 Client | Sell     |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 2,000,000          | 0.00 Member | Sell     |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 31,300,000         | 0.00 Member | Buy      |
| 16:59:37                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 2,000,000          | 0.00 Member | Buy      |
| 17:16:11                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 13,500,000         | 0.00 Member | Buy      |
| 17:16:11                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 10,500,000         | 0.00 Member | Sell     |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Buy      |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 700,000            | 0.00 Client | Sell     |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 10,500,000         | 0.00 Client | Sell     |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 1,600,000          | 0.00 Member | Buy      |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 1,600,000          | 0.00 Client | Sell     |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Buy      |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Sell     |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 1,600,000          | 0.00 Member | Sell     |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Sell     |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 10,500,000         | 0.00 Member | Buy      |
| 17:23:20                          | R209             | On 02/05/2019 |        |           | Bond Future | 1            | 700,000            | 0.00 Client | Sell     |
| <b>Total for R209 Bond Future</b> |                  |               |        |           |             | <b>26</b>    | <b>214,000,000</b> | <b>0.00</b> |          |
| 12:13:56                          | R210             | On 02/05/2019 |        |           | Bond Future | 1            | 36,000,000         | 0.00 Member | Buy      |
| 12:13:56                          | R210             | On 02/05/2019 |        |           | Bond Future | 1            | 36,000,000         | 0.00 Member | Sell     |
| 13:03:33                          | R210             | On 02/05/2019 |        |           | Bond Future | 1            | 36,000,000         | 0.00 Client | Sell     |
| 13:03:33                          | R210             | On 02/05/2019 |        |           | Bond Future | 1            | 36,000,000         | 0.00 Client | Buy      |
| 13:11:58                          | R210             | On 02/05/2019 |        |           | Bond Future | 1            | 36,000,000         | 0.00 Client | Sell     |
| 13:11:58                          | R210             | On 02/05/2019 |        |           | Bond Future | 1            | 36,000,000         | 0.00 Member | Buy      |

| Matched Time                    | Contract Details | Strike | Call/<br>Put | Product | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|---------------------------------|------------------|--------|--------------|---------|-----------------|-------------|---------------|--------------|
| Total for R210 Bond Future      |                  |        |              |         | 6               | 216,000,000 | 0.00          |              |
| Grand Total for all Instruments |                  |        |              |         | 101             | 838,000,000 | 0.00          |              |