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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/02/2017

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 16:11:40 | ES33 | On 04/05/2017 | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 16:11:40 | ES33 | On 04/05/2017 | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 16:11:40 | ES33 | On 04/05/2017 | | Bond Future | 1 | 1,700,000 | 0.00 Client | Sell |
| 16:11:40 | ES33 | On 04/05/2017 | | Bond Future | 1 | 1,700,000 | 0.00 Client | Buy |
| Total for ES33 Bond Future | | | | | 4 | 3,800,000 | 0.00 | |
| 16:00:18 | I2029 | On 04/05/2017 | | Bond Future | 1 | 1,900,000 | 0.00 Client | Sell |
| 16:00:18 | I2029 | On 04/05/2017 | | Bond Future | 1 | 1,900,000 | 0.00 Client | Buy |
| Total for I2029 Bond Future | | | | | 2 | 3,800,000 | 0.00 | |
| 16:07:33 | I2033 | On 04/05/2017 | | Bond Future | 1 | 4,400,000 | 0.00 Client | Sell |
| 16:07:33 | I2033 | On 04/05/2017 | | Bond Future | 1 | 4,400,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|-----------|
| Total for I2033 Bond Future | | | | | | 2 | 8,800,000 | 0.00 | |
| 17:38:41 | I2038 | On 04/05/2017 | | | Bond Future | 1 | 10,700,000 | 0.00 Member | Buy |
| 17:38:41 | I2038 | On 04/05/2017 | | | Bond Future | 1 | 10,700,000 | 0.00 Client | Sell |
| Total for I2038 Bond Future | | | | | | 2 | 21,400,000 | 0.00 | |
| 16:07:33 | I2046 | On 04/05/2017 | | | Bond Future | 1 | 7,400,000 | 0.00 Client | Buy |
| 16:07:33 | I2046 | On 04/05/2017 | | | Bond Future | 1 | 7,400,000 | 0.00 Client | Sell |
| 16:47:10 | I2046 | On 04/05/2017 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 16:47:10 | I2046 | On 04/05/2017 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 17:38:41 | I2046 | On 04/05/2017 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 17:38:41 | I2046 | On 04/05/2017 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| Total for I2046 Bond Future | | | | | | 6 | 19,400,000 | 0.00 | |
| 16:11:40 | I2050 | On 04/05/2017 | | | Bond Future | 1 | 13,700,000 | 0.00 Client | Buy |
| 16:11:40 | I2050 | On 04/05/2017 | | | Bond Future | 1 | 13,700,000 | 0.00 Client | Sell |
| Total for I2050 Bond Future | | | | | | 2 | 27,400,000 | 0.00 | |
| 11:04:07 | R186 | On 04/05/2017 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 11:04:07 | R186 | On 04/05/2017 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 11:46:48 | R186 | On 04/05/2017 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Buy |
| 11:46:48 | R186 | On 04/05/2017 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 16:25:43 | R186 | On 04/05/2017 | | | Bond Future | 1 | 6,700,000 | 0.00 Member | Buy |
| 16:25:43 | R186 | On 04/05/2017 | | | Bond Future | 1 | 6,700,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | | 6 | 53,400,000 | 0.00 | |
| 16:02:57 | R202 | On 04/05/2017 | | | Bond Future | 1 | 1,100,000 | 0.00 Client | Buy |
| 16:02:57 | R202 | On 04/05/2017 | | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 16:02:57 | R202 | On 04/05/2017 | | | Bond Future | 1 | 1,100,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|-----------|
| 16:02:57 | R202 | On 04/05/2017 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 16:47:10 | R202 | On 04/05/2017 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 16:47:10 | R202 | On 04/05/2017 | | | Bond Future | 1 | 900,000 | 0.00 Client | Buy |
| 17:38:41 | R202 | On 04/05/2017 | | | Bond Future | 1 | 10,700,000 | 0.00 Member | Buy |
| 17:38:41 | R202 | On 04/05/2017 | | | Bond Future | 1 | 10,700,000 | 0.00 Client | Sell |
| Total for R202 Bond Future | | | | | | 8 | 25,800,000 | 0.00 | |
| 8:53:15 | R2037 | On 04/05/2017 | | | Bond Future | 1 | 11,100,000 | 0.00 Member | Buy |
| 8:53:15 | R2037 | On 04/05/2017 | | | Bond Future | 1 | 11,100,000 | 0.00 Member | Sell |
| 9:11:35 | R2037 | On 04/05/2017 | | | Bond Future | 1 | 11,100,000 | 0.00 Client | Buy |
| 9:11:35 | R2037 | On 04/05/2017 | | | Bond Future | 1 | 11,100,000 | 0.00 Member | Sell |
| Total for R2037 Bond Future | | | | | | 4 | 44,400,000 | 0.00 | |
| 8:53:15 | R2040 | On 04/05/2017 | | | Bond Future | 1 | 11,000,000 | 0.00 Member | Buy |
| 8:53:15 | R2040 | On 04/05/2017 | | | Bond Future | 1 | 11,000,000 | 0.00 Member | Sell |
| 9:11:54 | R2040 | On 04/05/2017 | | | Bond Future | 1 | 11,000,000 | 0.00 Member | Sell |
| 9:11:54 | R2040 | On 04/05/2017 | | | Bond Future | 1 | 11,000,000 | 0.00 Client | Buy |
| Total for R2040 Bond Future | | | | | | 4 | 44,000,000 | 0.00 | |
| 8:53:15 | R2044 | On 04/05/2017 | | | Bond Future | 1 | 22,500,000 | 0.00 Member | Buy |
| 8:53:15 | R2044 | On 04/05/2017 | | | Bond Future | 1 | 22,500,000 | 0.00 Member | Sell |
| 9:12:07 | R2044 | On 04/05/2017 | | | Bond Future | 1 | 22,500,000 | 0.00 Client | Buy |
| 9:12:07 | R2044 | On 04/05/2017 | | | Bond Future | 1 | 22,500,000 | 0.00 Member | Sell |
| Total for R2044 Bond Future | | | | | | 4 | 90,000,000 | 0.00 | |
| 8:53:15 | R209 | On 04/05/2017 | | | Bond Future | 1 | 14,900,000 | 0.00 Member | Buy |
| 8:53:15 | R209 | On 04/05/2017 | | | Bond Future | 1 | 14,900,000 | 0.00 Member | Sell |
| 9:11:20 | R209 | On 04/05/2017 | | | Bond Future | 1 | 14,900,000 | 0.00 Client | Buy |
| 9:11:20 | R209 | On 04/05/2017 | | | Bond Future | 1 | 14,900,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|---------------------------------|--------|-----------|---------|--------------|-------------|------------|-----------|
| | Total for R209 Bond Future | | | | 4 | 59,600,000 | | 0.00 |
| | Grand Total for all Instruments | | | | 48 | 401,800,000 | | 0.00 |