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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/01/2018

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 8:16:38 | R186 | On 01/02/2018 | | Bond Future | 1 | 4,900,000 | 0.00 Member | Sell |
| 8:16:38 | R186 | On 01/02/2018 | | Bond Future | 1 | 4,900,000 | 0.00 Client | Buy |
| 14:16:00 | R186 | On 01/02/2018 | | Bond Future | 1 | 15,000,000 | 0.00 Client | Buy |
| 14:16:00 | R186 | On 01/02/2018 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 15:41:44 | R186 | On 01/02/2018 | | Bond Future | 1 | 11,000,000 | 0.00 Member | Sell |
| 15:41:44 | R186 | On 01/02/2018 | | Bond Future | 1 | 11,000,000 | 0.00 Client | Buy |
| 16:25:27 | R186 | On 01/02/2018 | | Bond Future | 1 | 20,000,000 | 0.00 Client | Buy |
| 16:25:27 | R186 | On 01/02/2018 | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 16:47:28 | R186 | On 01/02/2018 | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 16:47:28 | R186 | On 01/02/2018 | | Bond Future | 1 | 106,600,000 | 0.00 Member | Buy |
| 17:14:43 | R186 | On 01/02/2018 | | Bond Future | 1 | 147,700,000 | 0.00 Member | Buy |
| 17:14:43 | R186 | On 01/02/2018 | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | Bond Future | 1 | 4,400,000 | 0.00 Client | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | Bond Future | 1 | 1,100,000 | 0.00 Client | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 17:15:18 | R186 | On 01/02/2018 | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 94,000,000 | 0.00 Member | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Buy |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 94,000,000 | 0.00 Client | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Buy |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 3,300,000 | 0.00 Client | Sell |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 94,000,000 | 0.00 Member | Buy |
| 17:15:18 | R186 | On 01/02/2018 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Buy |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 2,900,000 | 0.00 Client | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 9,600,000 | 0.00 Member | Buy |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 9,600,000 | 0.00 Client | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 16,700,000 | 0.00 Member | Buy |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 17,200,000 | 0.00 Member | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 10,300,000 | 0.00 Member | Buy |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 17,200,000 | 0.00 Client | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 16,700,000 | 0.00 Member | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 10,300,000 | 0.00 Member | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 9,600,000 | 0.00 Member | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 89,600,000 | 0.00 Member | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 10,300,000 | 0.00 Client | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 16,700,000 | 0.00 Client | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 89,600,000 | 0.00 Client | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 17,200,000 | 0.00 Member | Buy |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 17:22:21 | R186 | On 01/02/2018 | | | Bond Future | 1 | 89,600,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| Total for R186 Bond Future | | | | | | 52 | 1,119,000,000 | 0.00 | |
| 12:55:27 | R209 | On 01/02/2018 | | | Bond Future | 1 | 20,200,000 | 0.00 Member | Buy |
| 12:55:27 | R209 | On 01/02/2018 | | | Bond Future | 1 | 18,700,000 | 0.00 Member | Sell |
| 12:58:53 | R209 | On 01/02/2018 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 12:58:53 | R209 | On 01/02/2018 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 12:58:53 | R209 | On 01/02/2018 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 12:58:53 | R209 | On 01/02/2018 | | | Bond Future | 1 | 18,700,000 | 0.00 Client | Sell |
| 12:58:53 | R209 | On 01/02/2018 | | | Bond Future | 1 | 18,700,000 | 0.00 Member | Buy |
| 15:26:52 | R209 | On 01/02/2018 | | | Bond Future | 1 | 25,200,000 | 0.00 Member | Buy |
| 15:26:52 | R209 | On 01/02/2018 | | | Bond Future | 1 | 23,400,000 | 0.00 Member | Sell |
| 15:29:43 | R209 | On 01/02/2018 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 15:29:43 | R209 | On 01/02/2018 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| 15:29:43 | R209 | On 01/02/2018 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Sell |
| 15:29:57 | R209 | On 01/02/2018 | | | Bond Future | 1 | 23,400,000 | 0.00 Member | Buy |
| 15:29:57 | R209 | On 01/02/2018 | | | Bond Future | 1 | 23,400,000 | 0.00 Client | Sell |
| 17:05:47 | R209 | On 01/02/2018 | | | Bond Future | 1 | 25,500,000 | 0.00 Member | Buy |
| 17:05:47 | R209 | On 01/02/2018 | | | Bond Future | 1 | 23,700,000 | 0.00 Member | Sell |
| 17:18:47 | R209 | On 01/02/2018 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Sell |
| 17:18:47 | R209 | On 01/02/2018 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 17:18:47 | R209 | On 01/02/2018 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| 17:19:09 | R209 | On 01/02/2018 | | | Bond Future | 1 | 23,700,000 | 0.00 Member | Buy |
| 17:19:09 | R209 | On 01/02/2018 | | | Bond Future | 1 | 23,700,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 21 | 283,600,000 | 0.00 | |
| 17:05:47 | R213 | On 01/02/2018 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Sell |
| 17:05:47 | R213 | On 01/02/2018 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Buy |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 22,000,000 | 0.00 Member | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 10,900,000 | 0.00 Member | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 1,100,000 | 0.00 Client | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 22,000,000 | 0.00 Client | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 10,900,000 | 0.00 Member | Buy |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 10,900,000 | 0.00 Client | Sell |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Buy |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 17:21:05 | R213 | On 01/02/2018 | | | Bond Future | 1 | 22,000,000 | 0.00 Member | Buy |
| Total for R213 Bond Future | | | | | | 19 | 160,000,000 | 0.00 | |
| 17:05:47 | R214 | On 01/02/2018 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Buy |
| 17:05:47 | R214 | On 01/02/2018 | | | Bond Future | 1 | 38,000,000 | 0.00 Member | Sell |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Buy |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Buy |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 10,400,000 | 0.00 Client | Buy |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Sell |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 2,400,000 | 0.00 Client | Buy |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 20,800,000 | 0.00 Client | Buy |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 20,800,000 | 0.00 Member | Buy |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 10,400,000 | 0.00 Member | Buy |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 10,400,000 | 0.00 Member | Sell |
| 17:19:46 | R214 | On 01/02/2018 | | | Bond Future | 1 | 20,800,000 | 0.00 Member | Sell |
| 17:19:47 | R214 | On 01/02/2018 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Sell |
| 17:19:47 | R214 | On 01/02/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 17:19:47 | R214 | On 01/02/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Buy |
| 17:19:47 | R214 | On 01/02/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 17:19:47 | R214 | On 01/02/2018 | | | Bond Future | 1 | 1,100,000 | 0.00 Client | Buy |

