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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/06/2018

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 11:14:21                           | I2033            | On 02/08/2018 |              | Bond Future | 1               | 105,000,000        | 0.00 Member   | Buy          |
| 11:14:21                           | I2033            | On 02/08/2018 |              | Bond Future | 1               | 105,000,000        | 0.00 Member   | Sell         |
| 11:30:49                           | I2033            | On 02/08/2018 |              | Bond Future | 1               | 105,000,000        | 0.00 Client   | Sell         |
| 11:30:49                           | I2033            | On 02/08/2018 |              | Bond Future | 1               | 105,000,000        | 0.00 Member   | Buy          |
| 16:33:01                           | I2033            | On 02/08/2018 |              | Bond Future | 1               | 53,000,000         | 0.00 Member   | Buy          |
| 16:33:01                           | I2033            | On 02/08/2018 |              | Bond Future | 1               | 53,000,000         | 0.00 Member   | Sell         |
| 17:13:55                           | I2033            | On 02/08/2018 |              | Bond Future | 1               | 53,000,000         | 0.00 Member   | Buy          |
| 17:13:55                           | I2033            | On 02/08/2018 |              | Bond Future | 1               | 53,000,000         | 0.00 Client   | Sell         |
| <b>Total for I2033 Bond Future</b> |                  |               |              |             | <b>8</b>        | <b>632,000,000</b> | <b>0.00</b>   |              |
| 12:09:58                           | R186             | On 02/08/2018 |              | Bond Future | 1               | 500,000            | 0.00 Client   | Buy          |
| 12:09:58                           | R186             | On 02/08/2018 |              | Bond Future | 1               | 500,000            | 0.00 Client   | Sell         |
| 16:55:36                           | R186             | On 02/08/2018 |              | Bond Future | 1               | 9,900,000          | 0.00 Member   | Buy          |
| 16:55:36                           | R186             | On 02/08/2018 |              | Bond Future | 1               | 13,300,000         | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 900,000            | 0.00 Client | Buy       |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 1,100,000          | 0.00 Member | Sell      |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 9,900,000          | 0.00 Client | Buy       |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 1,400,000          | 0.00 Member | Sell      |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 1,400,000          | 0.00 Member | Buy       |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 9,900,000          | 0.00 Member | Sell      |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Sell      |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Buy       |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 1,100,000          | 0.00 Client | Buy       |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 1,100,000          | 0.00 Member | Buy       |
| 16:58:16                           | R186             | On 02/08/2018 |        |           | Bond Future | 1            | 1,400,000          | 0.00 Client | Buy       |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>15</b>    | <b>54,200,000</b>  | <b>0.00</b> |           |
| 15:36:11                           | R2023            | On 02/08/2018 |        |           | Bond Future | 1            | 47,900,000         | 0.00 Member | Buy       |
| 15:39:41                           | R2023            | On 02/08/2018 |        |           | Bond Future | 1            | 20,300,000         | 0.00 Member | Sell      |
| 15:49:54                           | R2023            | On 02/08/2018 |        |           | Bond Future | 1            | 27,600,000         | 0.00 Member | Sell      |
| 15:49:54                           | R2023            | On 02/08/2018 |        |           | Bond Future | 1            | 20,300,000         | 0.00 Client | Sell      |
| 15:49:54                           | R2023            | On 02/08/2018 |        |           | Bond Future | 1            | 20,300,000         | 0.00 Member | Buy       |
| 15:49:54                           | R2023            | On 02/08/2018 |        |           | Bond Future | 1            | 27,600,000         | 0.00 Member | Buy       |
| 15:49:54                           | R2023            | On 02/08/2018 |        |           | Bond Future | 1            | 27,600,000         | 0.00 Client | Sell      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>7</b>     | <b>191,600,000</b> | <b>0.00</b> |           |
| 8:46:29                            | R2030            | On 02/08/2018 |        |           | Bond Future | 1            | 300,000            | 0.00 Client | Buy       |
| 8:46:29                            | R2030            | On 02/08/2018 |        |           | Bond Future | 1            | 300,000            | 0.00 Member | Sell      |
| <b>Total for R2030 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>600,000</b>     | <b>0.00</b> |           |
| 10:27:41                           | R2040            | On 02/08/2018 |        |           | Bond Future | 1            | 5,000,000          | 0.00 Member | Buy       |
| 10:27:41                           | R2040            | On 02/08/2018 |        |           | Bond Future | 1            | 5,000,000          | 0.00 Member | Sell      |
| 10:45:33                           | R2040            | On 02/08/2018 |        |           | Bond Future | 1            | 5,000,000          | 0.00 Member | Sell      |
| 10:45:33                           | R2040            | On 02/08/2018 |        |           | Bond Future | 1            | 5,000,000          | 0.00 Client | Buy       |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| <b>Total for R2040 Bond Future</b>     |                  |               |        |           |             | <b>4</b>     | <b>20,000,000</b>    | <b>0.00</b> |           |
| 15:40:30                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 66,700,000           | 0.00 Member | Sell      |
| 15:48:03                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 14,700,000           | 0.00 Member | Buy       |
| 15:51:31                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 30,000,000           | 0.00 Member | Buy       |
| 15:51:31                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 22,000,000           | 0.00 Member | Buy       |
| 15:51:31                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 14,700,000           | 0.00 Client | Buy       |
| 15:51:31                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 22,000,000           | 0.00 Member | Sell      |
| 15:51:31                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 22,000,000           | 0.00 Client | Buy       |
| 15:51:31                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 14,700,000           | 0.00 Member | Sell      |
| 15:51:31                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 30,000,000           | 0.00 Member | Sell      |
| 15:51:31                               | R2048            | On 02/08/2018 |        |           | Bond Future | 1            | 30,000,000           | 0.00 Client | Buy       |
| <b>Total for R2048 Bond Future</b>     |                  |               |        |           |             | <b>10</b>    | <b>266,800,000</b>   | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>46</b>    | <b>1,165,200,000</b> | <b>0.00</b> |           |