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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/03/2019

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 11:30:31 | GOVI | On 02/05/2019 | | GOVI | 1 | 20,000 | 0.00 Client | Sell |
| 11:30:31 | GOVI | On 02/05/2019 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| 11:43:22 | GOVI | On 02/05/2019 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| 11:43:22 | GOVI | On 02/05/2019 | | GOVI | 1 | 10,000 | 0.00 Client | Buy |
| 11:43:22 | GOVI | On 02/05/2019 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 11:43:22 | GOVI | On 02/05/2019 | | GOVI | 1 | 10,000 | 0.00 Client | Buy |
| 11:43:22 | GOVI | On 02/05/2019 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| Total for GOVI GOVI | | | | | 7 | 80,000 | 0.00 | |
| 10:45:02 | R186 | On 02/05/2019 | | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 10:45:02 | R186 | On 02/05/2019 | | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 13:09:20 | R186 | On 02/05/2019 | | Bond Future | 1 | 3,200,000 | 0.00 Client | Buy |
| 13:09:20 | R186 | On 02/05/2019 | | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 13:52:01 | R186 | On 02/05/2019 | | Bond Future | 1 | 6,700,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 13:52:01 | R186 | On 02/05/2019 | | | Bond Future | 1 | 6,700,000 | 0.00 Member | Sell |
| 15:04:41 | R186 | On 02/05/2019 | | | Bond Future | 1 | 6,700,000 | 0.00 Client | Buy |
| 15:04:41 | R186 | On 02/05/2019 | | | Bond Future | 1 | 6,700,000 | 0.00 Member | Sell |
| 15:33:49 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 15:33:49 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 2,500,000 | 0.00 Client | Buy |
| 15:33:49 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 12,300,000 | 0.00 Client | Buy |
| 15:33:49 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 18,100,000 | 0.00 Client | Buy |
| 15:39:39 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 15:39:39 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 18,100,000 | 0.00 Client | Sell |
| 15:39:39 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 12,300,000 | 0.00 Client | Sell |
| 15:39:39 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 2,500,000 | 0.00 Client | Sell |
| 15:53:11 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 19,600,000 | 0.00 Member | Buy |
| 15:53:11 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 19,600,000 | 0.00 Client | Sell |
| 15:53:11 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 19,600,000 | 0.00 Member | Sell |
| 15:53:11 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 11,900,000 | 0.00 Member | Sell |
| 15:53:11 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 15:53:11 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 11,900,000 | 0.00 Client | Sell |
| 15:53:11 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 11,900,000 | 0.00 Member | Buy |
| 15:53:11 | R186 | On 02/05/2019 | 8.80 | Call | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 15:56:24 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 11,900,000 | 0.00 Member | Sell |
| 15:56:24 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 19,600,000 | 0.00 Member | Sell |
| 15:56:24 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 19,600,000 | 0.00 Member | Buy |
| 15:56:24 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 11,900,000 | 0.00 Member | Buy |
| 15:56:24 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 1,400,000 | 0.00 Client | Buy |
| 15:56:24 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 19,600,000 | 0.00 Client | Buy |
| 15:56:24 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 15:56:24 | R186 | On 02/05/2019 | 9.00 | Put | Bond Future | 1 | 11,900,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | | 32 | 302,800,000 | 0.00 | |
| 16:35:08 | R2030 | On 02/05/2019 | | | Bond Future | 1 | 12,600,000 | 0.00 Member | Buy |
| 16:35:08 | R2030 | On 02/05/2019 | | | Bond Future | 1 | 12,600,000 | 0.00 Client | Sell |
| Total for R2030 Bond Future | | | | | | 2 | 25,200,000 | 0.00 | |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 10:45:02 | R2035 | On 02/05/2019 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 10:45:02 | R2035 | On 02/05/2019 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 13:09:09 | R2035 | On 02/05/2019 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Sell |
| 13:09:09 | R2035 | On 02/05/2019 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| Total for R2035 Bond Future | | | | | | 4 | 10,000,000 | 0.00 | |
| 17:24:10 | R209 | On 02/05/2019 | | | Bond Future | 1 | 41,800,000 | 0.00 Member | Buy |
| 17:24:10 | R209 | On 02/05/2019 | | | Bond Future | 1 | 31,900,000 | 0.00 Member | Sell |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Buy |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Sell |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Sell |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 31,900,000 | 0.00 Client | Sell |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 31,900,000 | 0.00 Member | Buy |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 3,600,000 | 0.00 Client | Sell |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Buy |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| 17:32:00 | R209 | On 02/05/2019 | | | Bond Future | 1 | 4,300,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 13 | 167,200,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 58 | 505,280,000 | 0.00 | |