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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/05/2019

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 10:20:29 | I2038 | On 01/08/2019 | | | Bond Future | 1 | 6,300,000 | 0.00 Client | Buy |
| 10:20:29 | I2038 | On 01/08/2019 | | | Bond Future | 1 | 6,300,000 | 0.00 Member | Sell |
| Total for I2038 Bond Future | | | | | | 2 | 12,600,000 | 0.00 | |
| 16:09:11 | R186 | On 01/08/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 16:09:11 | R186 | On 01/08/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | | 2 | 2,000,000 | 0.00 | |
| 10:13:26 | R2035 | On 07/11/2019 | 10.21 | Put | Bond Future | 1 | 350,000,000 | 0.00 Member | Sell |
| 10:13:26 | R2035 | On 07/11/2019 | 9.52 | Call | Bond Future | 1 | 350,000,000 | 0.00 Member | Buy |
| 10:13:26 | R2035 | On 07/11/2019 | 8.92 | Call | Bond Future | 1 | 350,000,000 | 0.00 Member | Sell |
| 10:13:26 | R2035 | On 07/11/2019 | 8.92 | Call | Bond Future | 1 | 350,000,000 | 0.00 Member | Buy |
| 10:13:26 | R2035 | On 07/11/2019 | 10.21 | Put | Bond Future | 1 | 350,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 10:13:26 | R2035 | On 07/11/2019 | 9.52 | Call | Bond Future | 1 | 350,000,000 | 0.00 Member | Sell |
| 16:19:53 | R2035 | On 07/11/2019 | 10.21 | Put | Bond Future | 1 | 350,000,000 | 0.00 Member | Buy |
| 16:19:53 | R2035 | On 07/11/2019 | 10.21 | Put | Bond Future | 1 | 350,000,000 | 0.00 Client | Sell |
| 16:20:06 | R2035 | On 07/11/2019 | 9.52 | Call | Bond Future | 1 | 350,000,000 | 0.00 Member | Sell |
| 16:20:06 | R2035 | On 07/11/2019 | 9.52 | Call | Bond Future | 1 | 350,000,000 | 0.00 Client | Buy |
| 16:20:21 | R2035 | On 07/11/2019 | 8.92 | Call | Bond Future | 1 | 350,000,000 | 0.00 Member | Buy |
| 16:20:21 | R2035 | On 07/11/2019 | 8.92 | Call | Bond Future | 1 | 350,000,000 | 0.00 Client | Sell |
| Total for R2035 Bond Future | | | | | | 12 | 4,200,000,000 | 0.00 | |
| 13:52:14 | R209 | On 01/08/2019 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 13:52:14 | R209 | On 01/08/2019 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 14:43:02 | R209 | On 01/08/2019 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 14:43:02 | R209 | On 01/08/2019 | | | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 4 | 2,400,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 20 | 4,217,000,000 | 0.00 | |