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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/09/2019

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 15:02:18 | R186 | On 07/11/2019 | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 15:02:18 | R186 | On 07/11/2019 | | Bond Future | 1 | 3,400,000 | 0.00 Member | Buy |
| 16:23:44 | R186 | On 07/11/2019 | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 16:23:44 | R186 | On 07/11/2019 | | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| 16:23:44 | R186 | On 07/11/2019 | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 16:23:44 | R186 | On 07/11/2019 | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 16:23:44 | R186 | On 07/11/2019 | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| Total for R186 Bond Future | | | | | 7 | 13,600,000 | 0.00 | |
| 8:35:17 | R2030 | On 07/11/2019 | | Bond Future | 1 | 4,400,000 | 0.00 Client | Buy |
| 8:35:17 | R2030 | On 07/11/2019 | | Bond Future | 1 | 4,400,000 | 0.00 Member | Sell |
| 15:02:18 | R2030 | On 07/11/2019 | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 15:02:18 | R2030 | On 07/11/2019 | | Bond Future | 1 | 13,500,000 | 0.00 Member | Buy |
| 16:23:19 | R2030 | On 07/11/2019 | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 6,000,000 | 0.00 Client | Sell |
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 6,000,000 | 0.00 Member | Sell |
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 6,000,000 | 0.00 Member | Buy |
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Sell |
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 16:23:19 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Sell |
| Total for R2030 Bond Future | | | | | | 15 | 62,800,000 | 0.00 | |
| 14:29:34 | R2040 | On 07/11/2019 | | | Bond Future | 1 | 17,900,000 | 0.00 Member | Sell |
| 14:29:34 | R2040 | On 07/11/2019 | | | Bond Future | 1 | 5,300,000 | 0.00 Member | Buy |
| 14:35:31 | R2040 | On 07/11/2019 | | | Bond Future | 1 | 12,600,000 | 0.00 Member | Buy |
| 14:35:31 | R2040 | On 07/11/2019 | | | Bond Future | 1 | 5,300,000 | 0.00 Member | Sell |
| 14:35:31 | R2040 | On 07/11/2019 | | | Bond Future | 1 | 5,300,000 | 0.00 Client | Buy |
| 14:35:31 | R2040 | On 07/11/2019 | | | Bond Future | 1 | 12,600,000 | 0.00 Member | Sell |
| 14:35:31 | R2040 | On 07/11/2019 | | | Bond Future | 1 | 12,600,000 | 0.00 Client | Buy |
| Total for R2040 Bond Future | | | | | | 7 | 71,600,000 | 0.00 | |
| 16:34:16 | R209 | On 07/11/2019 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 16:34:16 | R209 | On 07/11/2019 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| Total for R209 Bond Future | | | | | | 2 | 1,800,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 31 | 149,800,000 | 0.00 | |