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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/08/2018

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 9:45:46 | I2050 | On 01/11/2018 | | Bond Future | 1 | 3,300,000 | 0.00 Member | Buy |
| 9:45:46 | I2050 | On 01/11/2018 | | Bond Future | 1 | 3,300,000 | 0.00 Member | Sell |
| 16:25:35 | I2050 | On 01/11/2018 | | Bond Future | 1 | 3,300,000 | 0.00 Member | Sell |
| 16:25:35 | I2050 | On 01/11/2018 | | Bond Future | 1 | 3,300,000 | 0.00 Client | Buy |
| Total for I2050 Bond Future | | | | | 4 | 13,200,000 | 0.00 | |
| 9:45:46 | R186 | On 01/11/2018 | | Bond Future | 1 | 38,000,000 | 0.00 Member | Buy |
| 9:45:46 | R186 | On 01/11/2018 | | Bond Future | 1 | 67,100,000 | 0.00 Member | Sell |
| 12:44:25 | R186 | On 01/11/2018 | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 12:44:25 | R186 | On 01/11/2018 | | Bond Future | 1 | 10,900,000 | 0.00 Member | Sell |
| 14:02:17 | R186 | On 01/11/2018 | | Bond Future | 1 | 8,800,000 | 0.00 Client | Buy |
| 14:02:17 | R186 | On 01/11/2018 | | Bond Future | 1 | 8,800,000 | 0.00 Member | Buy |
| 14:02:17 | R186 | On 01/11/2018 | | Bond Future | 1 | 2,100,000 | 0.00 Client | Buy |
| 14:02:17 | R186 | On 01/11/2018 | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 14:02:17 | R186 | On 01/11/2018 | | | Bond Future | 1 | 8,800,000 | 0.00 Member | Sell |
| 14:11:29 | R186 | On 01/11/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 14:11:29 | R186 | On 01/11/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Buy |
| 15:15:10 | R186 | On 01/11/2018 | | | Bond Future | 1 | 13,300,000 | 0.00 Member | Buy |
| 15:15:10 | R186 | On 01/11/2018 | | | Bond Future | 1 | 13,300,000 | 0.00 Member | Sell |
| 15:23:15 | R186 | On 01/11/2018 | | | Bond Future | 1 | 13,300,000 | 0.00 Client | Sell |
| 15:23:15 | R186 | On 01/11/2018 | | | Bond Future | 1 | 13,300,000 | 0.00 Member | Buy |
| 16:24:19 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 16:24:19 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 16:24:19 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 16:24:19 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 16:24:19 | R186 | On 01/11/2018 | | | Bond Future | 1 | 3,400,000 | 0.00 Client | Buy |
| 16:24:19 | R186 | On 01/11/2018 | | | Bond Future | 1 | 3,400,000 | 0.00 Member | Buy |
| 16:24:19 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Buy |
| 16:24:19 | R186 | On 01/11/2018 | | | Bond Future | 1 | 3,400,000 | 0.00 Member | Sell |
| 16:24:19 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Buy |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 38,000,000 | 0.00 Client | Buy |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 19,600,000 | 0.00 Member | Sell |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 19,600,000 | 0.00 Member | Buy |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Buy |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 38,000,000 | 0.00 Member | Sell |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 19,600,000 | 0.00 Client | Buy |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 16:24:20 | R186 | On 01/11/2018 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 16:47:43 | R186 | On 01/11/2018 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Buy |
| 16:47:43 | R186 | On 01/11/2018 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Sell |
| 17:00:42 | R186 | On 01/11/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 17:00:42 | R186 | On 01/11/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| 17:03:02 | R186 | On 01/11/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Buy |
| 17:03:02 | R186 | On 01/11/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 17:03:41 | R186 | On 01/11/2018 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Sell |
| 17:03:41 | R186 | On 01/11/2018 | | | Bond Future | 1 | 3,300,000 | 0.00 Client | Buy |
| 17:07:35 | R186 | On 01/11/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|----------|-------------|--------------|--------------------|-------------|----------|
| 17:07:35 | R186 | On 01/11/2018 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | | 45 | 458,400,000 | 0.00 | |
| 10:58:47 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 10:59:23 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:15:10 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 19,700,000 | 0.00 Member | Buy |
| 15:15:10 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 19,700,000 | 0.00 Member | Sell |
| 15:26:07 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 15:26:07 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 11,000,000 | 0.00 Client | Sell |
| 15:26:07 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 15:26:07 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 7,300,000 | 0.00 Client | Sell |
| 15:26:07 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 11,000,000 | 0.00 Member | Buy |
| 15:26:07 | R2030 | On 01/11/2018 | | | Bond Future | 1 | 7,300,000 | 0.00 Member | Buy |
| Total for R2030 Bond Future | | | | | | 10 | 80,800,000 | 0.00 | |
| 15:15:10 | R209 | On 01/11/2018 | | | Bond Future | 1 | 14,200,000 | 0.00 Member | Sell |
| 15:15:10 | R209 | On 01/11/2018 | | | Bond Future | 1 | 14,200,000 | 0.00 Member | Buy |
| 15:36:54 | R209 | On 01/11/2018 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| 15:36:54 | R209 | On 01/11/2018 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Buy |
| 15:38:49 | R209 | On 01/11/2018 | | | Bond Future | 1 | 6,200,000 | 0.00 Member | Buy |
| 15:38:49 | R209 | On 01/11/2018 | | | Bond Future | 1 | 20,400,000 | 0.00 Member | Sell |
| 15:38:49 | R209 | On 01/11/2018 | | | Bond Future | 1 | 20,400,000 | 0.00 Client | Buy |
| 15:38:49 | R209 | On 01/11/2018 | | | Bond Future | 1 | 6,200,000 | 0.00 Client | Sell |
| 15:46:52 | R209 | On 01/11/2018 | | | Bond Future | 1 | 4,800,000 | 0.00 Client | Buy |
| 15:46:52 | R209 | On 01/11/2018 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| Total for R209 Bond Future | | | | | | 10 | 100,800,000 | 0.00 | |
| 11:03:58 | R214 | On 01/11/2018 | | | Bond Future | 1 | 304,000,000 | 0.00 Member | Sell |
| 11:26:04 | R214 | On 01/11/2018 | | | Bond Future | 1 | 304,000,000 | 0.00 Member | Buy |
| 11:26:34 | R214 | On 01/11/2018 | | | Bond Future | 1 | 304,000,000 | 0.00 Member | Buy |
| 11:31:06 | R214 | On 01/11/2018 | | | Bond Future | 1 | 304,000,000 | 0.00 Member | Sell |
| 15:15:10 | R214 | On 01/11/2018 | | | Bond Future | 1 | 30,700,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 15:15:10 | R214 | On 01/11/2018 | | | Bond Future | 1 | 30,700,000 | 0.00 Member | Buy |
| 15:38:49 | R214 | On 01/11/2018 | | | Bond Future | 1 | 9,200,000 | 0.00 Member | Sell |
| 15:38:49 | R214 | On 01/11/2018 | | | Bond Future | 1 | 9,200,000 | 0.00 Client | Buy |
| 15:38:49 | R214 | On 01/11/2018 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Sell |
| 15:38:49 | R214 | On 01/11/2018 | | | Bond Future | 1 | 13,700,000 | 0.00 Client | Buy |
| 15:38:49 | R214 | On 01/11/2018 | | | Bond Future | 1 | 7,800,000 | 0.00 Client | Buy |
| 15:38:49 | R214 | On 01/11/2018 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Sell |
| 15:49:53 | R214 | On 01/11/2018 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Buy |
| 15:49:53 | R214 | On 01/11/2018 | | | Bond Future | 1 | 7,800,000 | 0.00 Client | Sell |
| 15:52:41 | R214 | On 01/11/2018 | | | Bond Future | 1 | 7,800,000 | 0.00 Client | Buy |
| 15:52:41 | R214 | On 01/11/2018 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Sell |
| Total for R214 Bond Future | | | | | | 16 | 1,370,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 85 | 2,023,200,000 | 0.00 | |