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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/08/2018

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 10:49:09 | GOVI | On 01/11/2018 | | GOVI | 1 | 20,000 | 0.00 Client | Buy |
| 10:49:09 | GOVI | On 01/11/2018 | | GOVI | 1 | 20,000 | 0.00 Member | Sell |
| 10:55:55 | GOVI | On 01/11/2018 | | GOVI | 1 | 20,000 | 0.00 Client | Sell |
| 10:55:55 | GOVI | On 01/11/2018 | | GOVI | 1 | 20,000 | 0.00 Member | Buy |
| Total for GOVI GOVI | | | | | 4 | 80,000 | 0.00 | |
| 11:03:27 | R186 | On 01/11/2018 | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 11:03:27 | R186 | On 01/11/2018 | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 11:43:57 | R186 | On 01/11/2018 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 11:43:57 | R186 | On 01/11/2018 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 13:03:07 | R186 | On 01/11/2018 | | Bond Future | 1 | 15,000,000 | 0.00 Client | Buy |
| 13:03:07 | R186 | On 01/11/2018 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 17:35:42 | R186 | On 01/11/2018 | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 17:35:42 | R186 | On 01/11/2018 | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|-----------|
| 17:35:42 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 17:35:42 | R186 | On 01/11/2018 | | | Bond Future | 1 | 4,000,000 | 0.00 Client | Buy |
| 17:35:42 | R186 | On 01/11/2018 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | | 11 | 80,000,000 | 0.00 | |
| 11:03:27 | R2037 | On 01/11/2018 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 11:03:27 | R2037 | On 01/11/2018 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 17:34:30 | R2037 | On 01/11/2018 | | | Bond Future | 1 | 2,100,000 | 0.00 Client | Buy |
| 17:34:30 | R2037 | On 01/11/2018 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| Total for R2037 Bond Future | | | | | | 4 | 8,400,000 | 0.00 | |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Sell |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 4,400,000 | 0.00 Client | Buy |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 3,900,000 | 0.00 Client | Buy |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Buy |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 3,900,000 | 0.00 Member | Sell |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Buy |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Buy |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 14:30:53 | R2040 | On 01/11/2018 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| Total for R2040 Bond Future | | | | | | 14 | 30,800,000 | 0.00 | |
| 11:03:27 | R209 | On 01/11/2018 | | | Bond Future | 1 | 14,000,000 | 0.00 Member | Sell |
| 11:03:27 | R209 | On 01/11/2018 | | | Bond Future | 1 | 12,700,000 | 0.00 Member | Buy |
| 17:35:01 | R209 | On 01/11/2018 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 17:35:01 | R209 | On 01/11/2018 | | | Bond Future | 1 | 12,700,000 | 0.00 Client | Buy |
| 17:35:01 | R209 | On 01/11/2018 | | | Bond Future | 1 | 12,700,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 17:35:01 | R209 | On 01/11/2018 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 17:35:01 | R209 | On 01/11/2018 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| Total for R209 Bond Future | | | | | | 7 | 56,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 40 | 175,280,000 | 0.00 | |