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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/12/2018

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|---------------|---------------|--------------|
| 17:05:02 | ALBI | On 07/02/2019 | | Index Future | 1 | 20,000 | 0.00 Member | Buy |
| 17:05:02 | ALBI | On 07/02/2019 | | Index Future | 1 | 20,000 | 0.00 Member | Sell |
| Total for ALBI Index Future | | | | | 2 | 40,000 | 0.00 | |
| 10:18:45 | GOVI | On 07/02/2019 | | GOVI | 1 | 10,000 | 0.00 Client | Buy |
| 10:18:45 | GOVI | On 07/02/2019 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 11:22:06 | GOVI | On 07/02/2019 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| 11:22:06 | GOVI | On 07/02/2019 | | GOVI | 1 | 10,000 | 0.00 Client | Sell |
| Total for GOVI GOVI | | | | | 4 | 40,000 | 0.00 | |
| 9:28:04 | IGOV | On 07/02/2019 | | Index Future | 1 | 60,000 | 0.00 Member | Sell |
| 9:28:04 | IGOV | On 07/02/2019 | | Index Future | 1 | 100,000 | 0.00 Member | Buy |
| 14:36:55 | IGOV | On 07/02/2019 | | Index Future | 1 | 40,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|----------------|-------------|-----------|
| 16:08:01 | IGOV | On 07/02/2019 | | | Index Future | 1 | 60,000 | 0.00 Client | Sell |
| 16:08:01 | IGOV | On 07/02/2019 | | | Index Future | 1 | 60,000 | 0.00 Member | Buy |
| 16:08:25 | IGOV | On 07/02/2019 | | | Index Future | 1 | 40,000 | 0.00 Member | Buy |
| 16:08:25 | IGOV | On 07/02/2019 | | | Index Future | 1 | 40,000 | 0.00 Client | Sell |
| Total for IGOV Index Future | | | | | | 7 | 400,000 | 0.00 | |
| 9:59:33 | R186 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 9:59:33 | R186 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 10:13:09 | R186 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Sell |
| 10:13:09 | R186 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 13:57:41 | R186 | On 07/02/2019 | | | Bond Future | 1 | 18,200,000 | 0.00 Member | Sell |
| 13:57:41 | R186 | On 07/02/2019 | | | Bond Future | 1 | 40,300,000 | 0.00 Member | Buy |
| 14:05:15 | R186 | On 07/02/2019 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 14:05:15 | R186 | On 07/02/2019 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 14:11:02 | R186 | On 07/02/2019 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| 14:11:02 | R186 | On 07/02/2019 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 18,200,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 18,200,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,400,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 8,000,000 | 0.00 Client | Sell |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 16:06:05 | R186 | On 07/02/2019 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Buy |
| Total for R186 Bond Future | | | | | | 39 | 221,200,000 | 0.00 | |
| 9:59:33 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 9:59:33 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 10:12:52 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Sell |
| 10:12:52 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 14:05:15 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 14:05:15 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 14:11:16 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 14:11:16 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Sell |
| Total for R2023 Bond Future | | | | | | 8 | 40,000,000 | 0.00 | |
| 9:59:33 | R2030 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 9:59:33 | R2030 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 10:13:01 | R2030 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 10:13:01 | R2030 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Sell |
| Total for R2030 Bond Future | | | | | | 4 | 20,000,000 | 0.00 | |
| 8:59:13 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 29,900,000 | 0.00 Member | Buy |
| 8:59:13 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 46,700,000 | 0.00 Member | Sell |
| 10:39:40 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 29,900,000 | 0.00 Member | Sell |
| 10:39:40 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 16,800,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 10:39:40 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 16,800,000 | 0.00 Client | Buy |
| 10:39:40 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 16,800,000 | 0.00 Member | Sell |
| 10:39:40 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 29,900,000 | 0.00 Client | Buy |
| 11:07:31 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 32,400,000 | 0.00 Member | Sell |
| 11:07:31 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 17:00:26 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 8,900,000 | 0.00 Client | Buy |
| 17:00:26 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 8,900,000 | 0.00 Member | Sell |
| 17:00:26 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 8,900,000 | 0.00 Member | Buy |
| 17:00:27 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Sell |
| 17:00:27 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 4,300,000 | 0.00 Client | Buy |
| 17:00:27 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Buy |
| 17:00:28 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 11,700,000 | 0.00 Member | Buy |
| 17:00:28 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 7,500,000 | 0.00 Client | Buy |
| 17:00:28 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 11,700,000 | 0.00 Member | Sell |
| 17:00:28 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 11,700,000 | 0.00 Client | Buy |
| 17:00:28 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| Total for R2037 Bond Future | | | | | | 20 | 316,400,000 | 0.00 | |
| 14:29:13 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 3,400,000 | 0.00 Member | Sell |
| 14:34:57 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 3,400,000 | 0.00 Client | Sell |
| 14:34:57 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 3,400,000 | 0.00 Member | Buy |
| 15:29:52 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 3,400,000 | 0.00 Member | Buy |
| Total for R2044 Bond Future | | | | | | 4 | 13,600,000 | 0.00 | |
| 14:05:15 | R2048 | On 07/02/2019 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 14:05:15 | R2048 | On 07/02/2019 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 14:10:49 | R2048 | On 07/02/2019 | | | Bond Future | 1 | 15,000,000 | 0.00 Client | Sell |
| 14:10:49 | R2048 | On 07/02/2019 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| Total for R2048 Bond Future | | | | | | 4 | 60,000,000 | 0.00 | |
| 15:18:34 | R210 | On 07/02/2019 | | | Bond Future | 1 | 25,000,000 | 0.00 Member | Buy |
| 15:18:34 | R210 | On 07/02/2019 | | | Bond Future | 1 | 25,000,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|-----------|-------------|--------------|--------------------|-------------|-----------|
| Total for R210 Bond Future | | | | | 2 | 50,000,000 | 0.00 | |
| 8:59:13 | R214 | On 07/02/2019 | | Bond Future | 1 | 8,500,000 | 0.00 Member | Buy |
| 8:59:13 | R214 | On 07/02/2019 | | Bond Future | 1 | 14,800,000 | 0.00 Member | Sell |
| 10:40:12 | R214 | On 07/02/2019 | | Bond Future | 1 | 6,300,000 | 0.00 Member | Buy |
| 10:40:12 | R214 | On 07/02/2019 | | Bond Future | 1 | 6,300,000 | 0.00 Client | Buy |
| 10:40:12 | R214 | On 07/02/2019 | | Bond Future | 1 | 8,500,000 | 0.00 Client | Buy |
| 10:40:12 | R214 | On 07/02/2019 | | Bond Future | 1 | 8,500,000 | 0.00 Member | Sell |
| 10:40:12 | R214 | On 07/02/2019 | | Bond Future | 1 | 6,300,000 | 0.00 Member | Sell |
| 11:07:31 | R214 | On 07/02/2019 | | Bond Future | 1 | 7,700,000 | 0.00 Member | Sell |
| 11:07:31 | R214 | On 07/02/2019 | | Bond Future | 1 | 7,700,000 | 0.00 Member | Buy |
| 14:29:13 | R214 | On 07/02/2019 | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 14:34:57 | R214 | On 07/02/2019 | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 14:34:57 | R214 | On 07/02/2019 | | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 15:29:52 | R214 | On 07/02/2019 | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 16:59:26 | R214 | On 07/02/2019 | | Bond Future | 1 | 7,700,000 | 0.00 Member | Sell |
| 16:59:26 | R214 | On 07/02/2019 | | Bond Future | 1 | 7,700,000 | 0.00 Client | Buy |
| Total for R214 Bond Future | | | | | 15 | 92,400,000 | 0.00 | |
| Grand Total for all Instruments | | | | | 109 | 814,080,000 | 0.00 | |