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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/10/2019

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 14:02:13 | I2025 | On 07/11/2019 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 14:02:13 | I2025 | On 07/11/2019 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 15:53:09 | I2025 | On 07/11/2019 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 15:53:09 | I2025 | On 07/11/2019 | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| Total for I2025 Bond Future | | | | | 4 | 40,000,000 | 0.00 | |
| 14:02:13 | I2029 | On 07/11/2019 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 14:02:13 | I2029 | On 07/11/2019 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 15:54:45 | I2029 | On 07/11/2019 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 15:54:45 | I2029 | On 07/11/2019 | | Bond Future | 1 | 15,000,000 | 0.00 Client | Sell |
| Total for I2029 Bond Future | | | | | 4 | 60,000,000 | 0.00 | |
| 16:51:13 | R2030 | On 07/11/2019 | | Bond Future | 1 | 5,800,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:51:13 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 5,800,000 | 0.00 Member | Buy |
| 16:56:01 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 5,800,000 | 0.00 Client | Sell |
| 16:56:01 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 5,800,000 | 0.00 Member | Buy |
| Total for R2030 Bond Future | | | | | | 4 | 23,200,000 | 0.00 | |
| 16:51:13 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 16:51:13 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 16:56:10 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 16:56:10 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 4,000,000 | 0.00 Client | Sell |
| Total for R2035 Bond Future | | | | | | 4 | 16,000,000 | 0.00 | |
| 8:39:12 | R2048 | On 07/11/2019 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 8:39:12 | R2048 | On 07/11/2019 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 8:49:47 | R2048 | On 07/11/2019 | | | Bond Future | 1 | 50,000,000 | 0.00 Client | Buy |
| 8:49:47 | R2048 | On 07/11/2019 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| Total for R2048 Bond Future | | | | | | 4 | 200,000,000 | 0.00 | |
| 16:58:22 | R209 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 16:58:22 | R209 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 17:09:22 | R209 | On 07/11/2019 | | | Bond Future | 1 | 6,000,000 | 0.00 Member | Buy |
| 17:09:22 | R209 | On 07/11/2019 | | | Bond Future | 1 | 6,000,000 | 0.00 Client | Sell |
| 17:17:23 | R209 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 17:17:23 | R209 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| Total for R209 Bond Future | | | | | | 6 | 16,000,000 | 0.00 | |
| 11:59:21 | R214 | On 07/11/2019 | | | Bond Future | 1 | 14,600,000 | 0.00 Client | Buy |
| 11:59:21 | R214 | On 07/11/2019 | | | Bond Future | 1 | 14,600,000 | 0.00 Client | Sell |
| Total for R214 Bond Future | | | | | | 2 | 29,200,000 | 0.00 | |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|-------------------------|---------------|----------------------|----------------|-------------------------|--------------------|-----------------------|----------------------|
| Grand Total for all Instruments | | | | | 28 | 384,400,000 | | 0.00 |
