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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/01/2020

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 11:03:51 | I2025 | On 06/02/2020 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 11:03:51 | I2025 | On 06/02/2020 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 11:56:13 | I2025 | On 06/02/2020 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 11:56:13 | I2025 | On 06/02/2020 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 12:00:11 | I2025 | On 06/02/2020 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 12:00:11 | I2025 | On 06/02/2020 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| Total for I2025 Bond Future | | | | | 6 | 90,000,000 | 0.00 | |
| 11:04:22 | I2033 | On 06/02/2020 | | Bond Future | 1 | 70,000,000 | 0.00 Member | Sell |
| 11:04:22 | I2033 | On 06/02/2020 | | Bond Future | 1 | 70,000,000 | 0.00 Member | Buy |
| 11:57:01 | I2033 | On 06/02/2020 | | Bond Future | 1 | 70,000,000 | 0.00 Member | Buy |
| 11:57:01 | I2033 | On 06/02/2020 | | Bond Future | 1 | 70,000,000 | 0.00 Member | Sell |
| 11:59:29 | I2033 | On 06/02/2020 | | Bond Future | 1 | 70,000,000 | 0.00 Member | Buy |
| 11:59:29 | I2033 | On 06/02/2020 | | Bond Future | 1 | 70,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| Total for I2033 Bond Future | | | | | | 6 | 420,000,000 | 0.00 | |
| 9:21:23 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Sell |
| 9:21:23 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Buy |
| 13:46:51 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Client | Sell |
| 13:46:51 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Buy |
| Total for R2030 Bond Future | | | | | | 4 | 18,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 16 | 528,000,000 | 0.00 | |