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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/11/2019

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|------------|---------------|--------------|
| 11:16:18 | R186 | On 06/02/2020 | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 12:01:47 | R186 | On 06/02/2020 | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 12:37:50 | R186 | On 06/02/2020 | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:37:50 | R186 | On 06/02/2020 | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 13:08:30 | R186 | On 06/02/2020 | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 13:08:30 | R186 | On 06/02/2020 | | Bond Future | 1 | 3,000,000 | 0.00 Client | Buy |
| 16:00:11 | R186 | On 06/02/2020 | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 16:00:11 | R186 | On 06/02/2020 | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 16:00:11 | R186 | On 06/02/2020 | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 16:00:11 | R186 | On 06/02/2020 | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 16:00:11 | R186 | On 06/02/2020 | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 16:00:11 | R186 | On 06/02/2020 | | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 16:00:11 | R186 | On 06/02/2020 | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 16:00:11 | R186 | On 06/02/2020 | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 16:50:29 | R186 | On 06/02/2020 | | Bond Future | 1 | 31,500,000 | 0.00 Member | Buy |
| 16:50:29 | R186 | On 06/02/2020 | | Bond Future | 1 | 31,500,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 17:02:15 | R186 | On 06/02/2020 | | | Bond Future | 1 | 31,500,000 | 0.00 Member | Sell |
| 17:02:15 | R186 | On 06/02/2020 | | | Bond Future | 1 | 31,500,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | | 18 | 142,000,000 | 0.00 | |
| 17:00:14 | R2023 | On 06/02/2020 | | | Bond Future | 1 | 22,100,000 | 0.00 Member | Sell |
| 17:00:14 | R2023 | On 06/02/2020 | | | Bond Future | 1 | 22,100,000 | 0.00 Member | Buy |
| 17:06:33 | R2023 | On 06/02/2020 | | | Bond Future | 1 | 22,100,000 | 0.00 Client | Sell |
| 17:06:33 | R2023 | On 06/02/2020 | | | Bond Future | 1 | 22,100,000 | 0.00 Member | Buy |
| Total for R2023 Bond Future | | | | | | 4 | 88,400,000 | 0.00 | |
| 12:37:50 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 12:37:50 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 89,000,000 | 0.00 Member | Buy |
| 16:08:01 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 16:08:01 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 87,200,000 | 0.00 Client | Sell |
| 16:08:01 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 87,200,000 | 0.00 Member | Sell |
| 16:08:01 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 16:08:01 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 87,200,000 | 0.00 Member | Buy |
| 16:08:01 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 16:08:02 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 16:08:02 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 17:00:14 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 55,400,000 | 0.00 Member | Sell |
| 17:00:14 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 55,400,000 | 0.00 Member | Buy |
| 17:07:22 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 55,400,000 | 0.00 Member | Buy |
| 17:07:22 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 55,400,000 | 0.00 Client | Sell |
| Total for R2030 Bond Future | | | | | | 14 | 577,600,000 | 0.00 | |
| 12:37:50 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 12:37:50 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 82,200,000 | 0.00 Member | Buy |
| 14:22:04 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 9,800,000 | 0.00 Member | Buy |
| 14:22:04 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 9,800,000 | 0.00 Member | Sell |
| 14:45:14 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 9,800,000 | 0.00 Member | Sell |
| 14:45:14 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 9,800,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:06:56 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 30,200,000 | 0.00 Client | Sell |
| 16:06:56 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 51,600,000 | 0.00 Client | Sell |
| 16:06:56 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 16:06:56 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 30,200,000 | 0.00 Member | Buy |
| 16:06:56 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 51,600,000 | 0.00 Member | Buy |
| 16:06:56 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 16:06:56 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 30,200,000 | 0.00 Member | Sell |
| 16:06:56 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 51,600,000 | 0.00 Member | Sell |
| 17:00:14 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 79,500,000 | 0.00 Member | Buy |
| 17:00:14 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 79,500,000 | 0.00 Member | Sell |
| 17:04:26 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 79,500,000 | 0.00 Member | Sell |
| 17:04:26 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 79,500,000 | 0.00 Client | Buy |
| Total for R2035 Bond Future | | | | | | 18 | 686,000,000 | 0.00 | |
| 11:28:42 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 11:28:42 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 15:59:00 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 15:59:00 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| Total for R2044 Bond Future | | | | | | 4 | 8,000,000 | 0.00 | |
| 15:24:29 | R208 | On 06/02/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 15:24:29 | R208 | On 06/02/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 16:06:10 | R208 | On 06/02/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 16:06:10 | R208 | On 06/02/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Sell |
| Total for R208 Bond Future | | | | | | 4 | 5,200,000 | 0.00 | |
| 14:02:02 | R209 | On 06/02/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 14:02:02 | R209 | On 06/02/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 14:46:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 14:46:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Buy |
| 17:00:14 | R209 | On 06/02/2020 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Buy |
| 17:00:14 | R209 | On 06/02/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| 17:33:22 | R209 | On 06/02/2020 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 17:33:22 | R209 | On 06/02/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Client | Sell |
| 17:33:22 | R209 | On 06/02/2020 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 17:33:22 | R209 | On 06/02/2020 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 17:33:22 | R209 | On 06/02/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Member | Buy |
| Total for R209 Bond Future | | | | | | 11 | 39,600,000 | 0.00 | |
| 14:19:40 | R212 | On 06/02/2020 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 14:19:40 | R212 | On 06/02/2020 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 14:48:29 | R212 | On 06/02/2020 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 14:48:29 | R212 | On 06/02/2020 | | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 17:45:08 | R212 | On 06/02/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 17:45:08 | R212 | On 06/02/2020 | | | Bond Future | 1 | 70,200,000 | 0.00 Member | Sell |
| 17:49:30 | R212 | On 06/02/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Client | Buy |
| 17:49:30 | R212 | On 06/02/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Member | Buy |
| 17:49:30 | R212 | On 06/02/2020 | | | Bond Future | 1 | 30,100,000 | 0.00 Member | Sell |
| 17:49:30 | R212 | On 06/02/2020 | | | Bond Future | 1 | 30,100,000 | 0.00 Member | Buy |
| 17:49:30 | R212 | On 06/02/2020 | | | Bond Future | 1 | 30,100,000 | 0.00 Client | Buy |
| 17:49:30 | R212 | On 06/02/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Member | Sell |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Sell |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Sell |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 3,200,000 | 0.00 Client | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 3,800,000 | 0.00 Client | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 9,000,000 | 0.00 Member | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 9,000,000 | 0.00 Member | Sell |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 9,000,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Client | Buy |
| 17:49:31 | R212 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Buy |
| 17:49:34 | R212 | On 06/02/2020 | | | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 17:49:34 | R212 | On 06/02/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 17:49:34 | R212 | On 06/02/2020 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 17:49:34 | R212 | On 06/02/2020 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 17:49:34 | R212 | On 06/02/2020 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| Total for R212 Bond Future | | | | | | 35 | 284,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 108 | 1,830,800,000 | 0.00 | |