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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/01/2020

| Matched Time | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|------------|---------------|--------------|
| 11:43:38     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 65,000,000 | 0.00 Member   | Sell         |
| 11:43:38     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 17,000,000 | 0.00 Member   | Buy          |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 32,000,000 | 0.00 Member   | Sell         |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 17,000,000 | 0.00 Member   | Sell         |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 17,000,000 | 0.00 Client   | Buy          |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 32,000,000 | 0.00 Client   | Buy          |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 4,000,000  | 0.00 Member   | Buy          |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 12,000,000 | 0.00 Member   | Sell         |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 12,000,000 | 0.00 Member   | Buy          |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 32,000,000 | 0.00 Member   | Buy          |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 4,000,000  | 0.00 Member   | Sell         |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 12,000,000 | 0.00 Client   | Buy          |
| 12:06:24     | I2046            | On 06/02/2020 |              | Bond Future | 1               | 4,000,000  | 0.00 Client   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| <b>Total for I2046 Bond Future</b> |                  |               |        |           |             | <b>13</b>    | <b>260,000,000</b> | <b>0.00</b> |          |
| 11:50:34                           | R186             | On 06/02/2020 |        |           | Bond Future | 1            | 160,000,000        | 0.00 Member | Sell     |
| 11:50:34                           | R186             | On 06/02/2020 |        |           | Bond Future | 1            | 160,000,000        | 0.00 Member | Buy      |
| 16:22:41                           | R186             | On 07/05/2020 |        |           | Bond Future | 1            | 14,300,000         | 0.00 Member | Sell     |
| 16:26:49                           | R186             | On 07/05/2020 |        |           | Bond Future | 1            | 14,300,000         | 0.00 Member | Buy      |
| 16:52:47                           | R186             | On 06/02/2020 |        |           | Bond Future | 1            | 4,000,000          | 0.00 Member | Sell     |
| 16:52:47                           | R186             | On 06/02/2020 |        |           | Bond Future | 1            | 4,000,000          | 0.00 Member | Buy      |
| 17:06:01                           | R186             | On 06/02/2020 |        |           | Bond Future | 1            | 4,000,000          | 0.00 Client | Sell     |
| 17:06:01                           | R186             | On 06/02/2020 |        |           | Bond Future | 1            | 4,000,000          | 0.00 Member | Buy      |
| 17:30:10                           | R186             | On 07/05/2020 |        |           | Bond Future | 1            | 14,300,000         | 0.00 Member | Sell     |
| 17:30:10                           | R186             | On 07/05/2020 |        |           | Bond Future | 1            | 14,300,000         | 0.00 Member | Buy      |
| 17:32:30                           | R186             | On 07/05/2020 |        |           | Bond Future | 1            | 14,300,000         | 0.00 Member | Sell     |
| 17:32:30                           | R186             | On 07/05/2020 |        |           | Bond Future | 1            | 14,300,000         | 0.00 Client | Buy      |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>12</b>    | <b>421,800,000</b> | <b>0.00</b> |          |
| 11:50:34                           | R2023            | On 06/02/2020 |        |           | Bond Future | 1            | 50,000,000         | 0.00 Member | Sell     |
| 11:50:34                           | R2023            | On 06/02/2020 |        |           | Bond Future | 1            | 50,000,000         | 0.00 Member | Buy      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>100,000,000</b> | <b>0.00</b> |          |
| 11:50:34                           | R2030            | On 06/02/2020 |        |           | Bond Future | 1            | 160,000,000        | 0.00 Member | Sell     |
| 11:50:34                           | R2030            | On 06/02/2020 |        |           | Bond Future | 1            | 160,000,000        | 0.00 Member | Buy      |
| 15:26:27                           | R2030            | On 06/02/2020 |        |           | Bond Future | 1            | 5,800,000          | 0.00 Member | Sell     |
| 15:26:27                           | R2030            | On 06/02/2020 |        |           | Bond Future | 1            | 5,800,000          | 0.00 Member | Buy      |
| 15:48:41                           | R2030            | On 06/02/2020 |        |           | Bond Future | 1            | 5,800,000          | 0.00 Member | Buy      |
| 15:48:41                           | R2030            | On 06/02/2020 |        |           | Bond Future | 1            | 5,800,000          | 0.00 Client | Sell     |
| 17:05:39                           | R2030            | On 06/02/2020 |        |           | Bond Future | 1            | 1,600,000          | 0.00 Client | Buy      |
| 17:05:39                           | R2030            | On 06/02/2020 |        |           | Bond Future | 1            | 1,600,000          | 0.00 Client | Sell     |
| <b>Total for R2030 Bond Future</b> |                  |               |        |           |             | <b>8</b>     | <b>346,400,000</b> | <b>0.00</b> |          |
| 11:50:34                           | R213             | On 06/02/2020 |        |           | Bond Future | 1            | 290,000,000        | 0.00 Member | Sell     |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 11:50:34                               | R213             | On 06/02/2020 |        |           | Bond Future | 1            | 290,000,000          | 0.00 Member | Buy       |
| <b>Total for R213 Bond Future</b>      |                  |               |        |           |             | <b>2</b>     | <b>580,000,000</b>   | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>37</b>    | <b>1,708,200,000</b> | <b>0.00</b> |           |