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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/11/2019

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 10:54:22 | GOVI | On 06/02/2020 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| 10:54:22 | GOVI | On 06/02/2020 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 10:58:33 | GOVI | On 06/02/2020 | | GOVI | 1 | 10,000 | 0.00 Client | Sell |
| 10:58:33 | GOVI | On 06/02/2020 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| Total for GOVI GOVI | | | | | 4 | 40,000 | 0.00 | |
| 10:14:00 | R186 | On 06/02/2020 | | Bond Future | 1 | 50,000,000 | 0.00 Client | Buy |
| 10:14:00 | R186 | On 06/02/2020 | | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 14:20:43 | R186 | On 06/02/2020 | | Bond Future | 1 | 17,400,000 | 0.00 Member | Buy |
| 14:20:43 | R186 | On 06/02/2020 | | Bond Future | 1 | 12,000,000 | 0.00 Member | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 2,700,000 | 0.00 Member | Buy |
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 2,700,000 | 0.00 Member | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 12,000,000 | 0.00 Client | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 2,700,000 | 0.00 Client | Sell |
| 14:41:37 | R186 | On 06/02/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 16:19:46 | R186 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 16:19:46 | R186 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | | 20 | 174,800,000 | 0.00 | |
| 13:05:41 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |
| 13:05:41 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Sell |
| 15:02:36 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 12,000,000 | 0.00 Client | Sell |
| 15:02:36 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |
| Total for R2030 Bond Future | | | | | | 4 | 48,000,000 | 0.00 | |
| 9:29:32 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 8,000,000 | 0.00 Member | Sell |
| 9:29:32 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 8,000,000 | 0.00 Client | Buy |
| 11:31:11 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 16,000,000 | 0.00 Member | Buy |
| 11:31:11 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 16,000,000 | 0.00 Client | Sell |
| 11:50:54 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 80,000,000 | 0.00 Member | Sell |
| 11:50:54 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 35,800,000 | 0.00 Member | Buy |
| 12:05:55 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 8,000,000 | 0.00 Member | Sell |
| 12:05:55 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 7,300,000 | 0.00 Client | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 35,800,000 | 0.00 Client | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 35,800,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 900,000 | 0.00 Client | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 3,100,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 22,500,000 | 0.00 Member | Sell |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 3,100,000 | 0.00 Member | Sell |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 900,000 | 0.00 Client | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 22,500,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 4,600,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 22,500,000 | 0.00 Client | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 7,300,000 | 0.00 Member | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 3,100,000 | 0.00 Client | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 4,600,000 | 0.00 Member | Sell |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 7,300,000 | 0.00 Member | Sell |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 12:10:25 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 4,600,000 | 0.00 Client | Buy |
| 13:19:03 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 13:19:03 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 13:19:03 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 13:19:03 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 4,000,000 | 0.00 Client | Buy |
| 13:19:03 | R2035 | On 06/08/2020 | 9.00 | Call | Bond Future | 1 | 4,000,000 | 0.00 Client | Buy |
| Total for R2035 Bond Future | | | | | | 42 | 400,000,000 | 0.00 | |
| 11:26:19 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| 11:26:19 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Buy |
| 11:43:00 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 3,500,000 | 0.00 Client | Buy |
| 16:40:01 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| Total for R2044 Bond Future | | | | | | 4 | 14,000,000 | 0.00 | |
| 9:27:23 | R2048 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 9:27:23 | R2048 | On 06/02/2020 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 9:31:00 | R2048 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 9:31:00 | R2048 | On 06/02/2020 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 9:31:00 | R2048 | On 06/02/2020 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 11:23:43 | R2048 | On 06/02/2020 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 11:23:43 | R2048 | On 06/02/2020 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| Total for R2048 Bond Future | | | | | | 7 | 8,400,000 | 0.00 | |
| 14:29:06 | R208 | On 06/02/2020 | | | Bond Future | 1 | 47,400,000 | 0.00 Member | Sell |
| 14:29:06 | R208 | On 06/02/2020 | | | Bond Future | 1 | 47,400,000 | 0.00 Client | Buy |
| Total for R208 Bond Future | | | | | | 2 | 94,800,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 83 | 740,040,000 | 0.00 | |