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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/04/2020

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|------------------|---------------|--------------|
| 11:12:58 | ALBI | On 06/08/2020 | | Index Future | 1 | 1,530,000 | 0.00 Member | Sell |
| 11:12:58 | ALBI | On 07/05/2020 | | Index Future | 1 | 1,530,000 | 0.00 Member | Buy |
| 11:12:58 | ALBI | On 07/05/2020 | | Index Future | 1 | 1,530,000 | 0.00 Client | Sell |
| 11:12:58 | ALBI | On 06/08/2020 | | Index Future | 1 | 1,530,000 | 0.00 Client | Buy |
| Total for ALBI Index Future | | | | | 4 | 6,120,000 | 0.00 | |
| 17:04:43 | I2029 | On 06/08/2020 | | Bond Future | 1 | 55,000,000 | 0.00 Member | Sell |
| 17:04:43 | I2029 | On 07/05/2020 | | Bond Future | 1 | 55,000,000 | 0.00 Member | Buy |
| 17:04:43 | I2029 | On 07/05/2020 | | Bond Future | 1 | 55,000,000 | 0.00 Member | Sell |
| 17:04:43 | I2029 | On 06/08/2020 | | Bond Future | 1 | 55,000,000 | 0.00 Member | Buy |
| 17:31:41 | I2029 | On 06/08/2020 | | Bond Future | 1 | 55,000,000 | 0.00 Client | Sell |
| 17:31:41 | I2029 | On 06/08/2020 | | Bond Future | 1 | 55,000,000 | 0.00 Member | Buy |
| 17:50:50 | I2029 | On 07/05/2020 | | Bond Future | 1 | 55,000,000 | 0.00 Client | Buy |
| 17:50:50 | I2029 | On 07/05/2020 | | Bond Future | 1 | 55,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| Total for I2029 Bond Future | | | | | | 8 | 440,000,000 | 0.00 | |
| 15:47:54 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 293,500,000 | 0.00 Member | Buy |
| 15:47:54 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 445,000,000 | 0.00 Member | Sell |
| 15:54:44 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 151,500,000 | 0.00 Member | Sell |
| 15:54:44 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 293,500,000 | 0.00 Member | Sell |
| 15:54:44 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 151,500,000 | 0.00 Client | Buy |
| 15:54:44 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 293,500,000 | 0.00 Client | Buy |
| 15:54:44 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 151,500,000 | 0.00 Member | Buy |
| 17:04:43 | I2033 | On 07/05/2020 | | | Bond Future | 1 | 119,000,000 | 0.00 Member | Buy |
| 17:04:43 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 119,000,000 | 0.00 Member | Sell |
| 17:04:43 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 119,000,000 | 0.00 Member | Buy |
| 17:04:43 | I2033 | On 07/05/2020 | | | Bond Future | 1 | 119,000,000 | 0.00 Member | Sell |
| 17:32:20 | I2033 | On 07/05/2020 | | | Bond Future | 1 | 119,000,000 | 0.00 Member | Sell |
| 17:32:20 | I2033 | On 07/05/2020 | | | Bond Future | 1 | 119,000,000 | 0.00 Client | Buy |
| 17:45:14 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 119,000,000 | 0.00 Client | Sell |
| 17:45:14 | I2033 | On 06/08/2020 | | | Bond Future | 1 | 119,000,000 | 0.00 Member | Buy |
| Total for I2033 Bond Future | | | | | | 15 | 2,732,000,000 | 0.00 | |
| 16:20:24 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 33,600,000 | 0.00 Member | Sell |
| 16:20:24 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 68,500,000 | 0.00 Member | Buy |
| 16:54:32 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 16,900,000 | 0.00 Client | Sell |
| 16:54:32 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 16,900,000 | 0.00 Member | Sell |
| 16:54:32 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 16:54:32 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 33,600,000 | 0.00 Client | Sell |
| 16:54:32 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 18,000,000 | 0.00 Client | Sell |
| 16:54:32 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 33,600,000 | 0.00 Member | Buy |
| 16:54:32 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| 16:54:32 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 16,900,000 | 0.00 Member | Buy |
| 17:46:40 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Member | Sell |
| 17:46:40 | I2038 | On 07/05/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 17:46:40 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 17:46:40 | I2038 | On 07/05/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 17:54:21 | I2038 | On 07/05/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Client | Sell |
| 17:54:21 | I2038 | On 07/05/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 17:54:28 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Member | Sell |
| 17:54:28 | I2038 | On 06/08/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Client | Buy |
| Total for I2038 Bond Future | | | | | | 18 | 1,074,000,000 | 0.00 | |
| 16:20:24 | I2046 | On 06/08/2020 | | | Bond Future | 1 | 107,300,000 | 0.00 Member | Sell |
| 16:20:24 | I2046 | On 06/08/2020 | | | Bond Future | 1 | 111,500,000 | 0.00 Member | Buy |
| 16:59:31 | I2046 | On 06/08/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Buy |
| 16:59:31 | I2046 | On 06/08/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Client | Sell |
| 16:59:31 | I2046 | On 06/08/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Sell |
| 16:59:32 | I2046 | On 06/08/2020 | | | Bond Future | 1 | 107,300,000 | 0.00 Member | Buy |
| 16:59:32 | I2046 | On 06/08/2020 | | | Bond Future | 1 | 107,300,000 | 0.00 Client | Sell |
| Total for I2046 Bond Future | | | | | | 7 | 446,000,000 | 0.00 | |
| 16:20:24 | I2050 | On 06/08/2020 | | | Bond Future | 1 | 160,600,000 | 0.00 Member | Sell |
| 16:20:24 | I2050 | On 06/08/2020 | | | Bond Future | 1 | 201,500,000 | 0.00 Member | Buy |
| 16:56:26 | I2050 | On 06/08/2020 | | | Bond Future | 1 | 160,600,000 | 0.00 Client | Sell |
| 16:56:26 | I2050 | On 06/08/2020 | | | Bond Future | 1 | 40,900,000 | 0.00 Member | Sell |
| 16:56:26 | I2050 | On 06/08/2020 | | | Bond Future | 1 | 40,900,000 | 0.00 Member | Buy |
| 16:56:26 | I2050 | On 06/08/2020 | | | Bond Future | 1 | 40,900,000 | 0.00 Client | Sell |
| 16:56:26 | I2050 | On 06/08/2020 | | | Bond Future | 1 | 160,600,000 | 0.00 Member | Buy |
| Total for I2050 Bond Future | | | | | | 7 | 806,000,000 | 0.00 | |
| 10:14:33 | R186 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 10:14:33 | R186 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 11:49:32 | R186 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 11:49:32 | R186 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| 14:54:54 | R186 | On 07/05/2020 | | | Bond Future | 1 | 4,900,000 | 0.00 Member | Sell |
| 14:54:54 | R186 | On 07/05/2020 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 15:30:58 | R186 | On 07/05/2020 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Buy |
| 15:30:58 | R186 | On 07/05/2020 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 15:30:58 | R186 | On 07/05/2020 | | | Bond Future | 1 | 4,100,000 | 0.00 Client | Buy |
| 15:30:58 | R186 | On 07/05/2020 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Sell |
| 15:30:58 | R186 | On 07/05/2020 | | | Bond Future | 1 | 800,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | | 11 | 59,600,000 | 0.00 | |
| 17:07:29 | R197 | On 07/05/2020 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 17:07:29 | R197 | On 06/08/2020 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 17:07:29 | R197 | On 06/08/2020 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 17:07:29 | R197 | On 07/05/2020 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 17:26:58 | R197 | On 07/05/2020 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 17:26:58 | R197 | On 07/05/2020 | | | Bond Future | 1 | 15,000,000 | 0.00 Client | Buy |
| 17:27:31 | R197 | On 06/08/2020 | | | Bond Future | 1 | 15,000,000 | 0.00 Client | Sell |
| 17:27:31 | R197 | On 06/08/2020 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| Total for R197 Bond Future | | | | | | 8 | 120,000,000 | 0.00 | |
| 16:20:24 | R202 | On 06/08/2020 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Buy |
| 16:20:24 | R202 | On 06/08/2020 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Sell |
| 16:57:46 | R202 | On 06/08/2020 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Sell |
| 16:57:46 | R202 | On 06/08/2020 | | | Bond Future | 1 | 36,300,000 | 0.00 Client | Buy |
| 17:07:29 | R202 | On 07/05/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Sell |
| 17:07:29 | R202 | On 06/08/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Buy |
| 17:07:29 | R202 | On 06/08/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Sell |
| 17:07:29 | R202 | On 07/05/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Buy |
| 17:28:16 | R202 | On 07/05/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Sell |
| 17:28:16 | R202 | On 07/05/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Client | Buy |
| 17:29:08 | R202 | On 06/08/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Client | Sell |
| 17:29:08 | R202 | On 06/08/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Buy |
| Total for R202 Bond Future | | | | | | 12 | 465,200,000 | 0.00 | |
| 16:14:48 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Buy |
| 16:14:48 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 70,000,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| Total for R2030 Bond Future | | | | | | 2 | 140,000,000 | 0.00 | |
| 14:54:54 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 14:54:54 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 15:24:03 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 15:24:03 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 15:24:03 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Buy |
| 15:24:03 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 15:24:03 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| Total for R2035 Bond Future | | | | | | 7 | 9,200,000 | 0.00 | |
| 9:51:48 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 9:51:48 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 9:54:40 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 9:54:40 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 13:21:09 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Buy |
| 13:21:09 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 7,200,000 | 0.00 Member | Sell |
| 14:02:49 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 7,200,000 | 0.00 Client | Sell |
| 14:02:49 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 14:02:49 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 7,200,000 | 0.00 Member | Buy |
| 14:02:49 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 14:02:49 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 14:54:54 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,200,000 | 0.00 Member | Sell |
| 14:54:54 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 15:27:43 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Sell |
| 15:27:43 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Buy |
| 15:27:43 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 15:27:43 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 800,000 | 0.00 Client | Buy |
| 15:27:43 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 4,400,000 | 0.00 Client | Buy |
| 17:07:55 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 31,500,000 | 0.00 Member | Sell |
| 17:07:55 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Buy |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 13,500,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Buy |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 6,600,000 | 0.00 Member | Buy |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 13,500,000 | 0.00 Client | Buy |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Sell |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 3,800,000 | 0.00 Client | Buy |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Sell |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 13,500,000 | 0.00 Member | Sell |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 3,600,000 | 0.00 Client | Buy |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 6,600,000 | 0.00 Member | Sell |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 4,000,000 | 0.00 Client | Buy |
| 17:29:43 | R2044 | On 06/08/2020 | | | Bond Future | 1 | 6,600,000 | 0.00 Client | Buy |
| Total for R2044 Bond Future | | | | | | 34 | 177,600,000 | 0.00 | |
| 14:54:54 | R2048 | On 07/05/2020 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Sell |
| 14:54:54 | R2048 | On 07/05/2020 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 15:43:18 | R2048 | On 07/05/2020 | | | Bond Future | 1 | 3,600,000 | 0.00 Client | Buy |
| 15:43:18 | R2048 | On 07/05/2020 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 15:43:18 | R2048 | On 07/05/2020 | | | Bond Future | 1 | 700,000 | 0.00 Client | Buy |
| 15:43:18 | R2048 | On 07/05/2020 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Sell |
| 15:43:18 | R2048 | On 07/05/2020 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Buy |
| Total for R2048 Bond Future | | | | | | 7 | 17,200,000 | 0.00 | |
| 14:54:54 | R214 | On 07/05/2020 | | | Bond Future | 1 | 3,900,000 | 0.00 Member | Sell |
| 14:54:54 | R214 | On 07/05/2020 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 15:26:14 | R214 | On 07/05/2020 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Sell |
| 15:26:14 | R214 | On 07/05/2020 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 15:26:14 | R214 | On 07/05/2020 | | | Bond Future | 1 | 600,000 | 0.00 Client | Buy |
| 15:26:14 | R214 | On 07/05/2020 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Buy |
| 15:26:14 | R214 | On 07/05/2020 | | | Bond Future | 1 | 3,300,000 | 0.00 Client | Buy |
| 15:29:24 | R214 | On 07/05/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Member | Buy |
| 15:29:24 | R214 | On 06/08/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Member | Sell |
| 15:29:24 | R214 | On 06/08/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 15:29:24 | R214 | On 07/05/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Member | Sell |
| 15:57:26 | R214 | On 07/05/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Member | Buy |
| 15:57:26 | R214 | On 07/05/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Client | Sell |
| 15:58:01 | R214 | On 06/08/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Client | Buy |
| 15:58:01 | R214 | On 06/08/2020 | | | Bond Future | 1 | 13,200,000 | 0.00 Member | Sell |
| Total for R214 Bond Future | | | | | | 15 | 121,200,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 155 | 6,614,120,000 | 0.00 | |