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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/03/2020

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 11:04:19 | I2029 | On 07/05/2020 | | Bond Future | 1 | 154,600,000 | 0.00 Member | Buy |
| 11:04:19 | I2029 | On 07/05/2020 | | Bond Future | 1 | 54,000,000 | 0.00 Member | Sell |
| 11:23:25 | I2029 | On 07/05/2020 | | Bond Future | 1 | 100,600,000 | 0.00 Member | Buy |
| 11:23:25 | I2029 | On 07/05/2020 | | Bond Future | 1 | 100,600,000 | 0.00 Client | Sell |
| 11:23:25 | I2029 | On 07/05/2020 | | Bond Future | 1 | 100,600,000 | 0.00 Member | Sell |
| 11:23:25 | I2029 | On 07/05/2020 | | Bond Future | 1 | 54,000,000 | 0.00 Member | Buy |
| 11:23:25 | I2029 | On 07/05/2020 | | Bond Future | 1 | 54,000,000 | 0.00 Client | Sell |
| Total for I2029 Bond Future | | | | | 7 | 618,400,000 | 0.00 | |
| 11:39:30 | I2046 | On 07/05/2020 | | Bond Future | 1 | 12,100,000 | 0.00 Member | Sell |
| 11:39:30 | I2046 | On 07/05/2020 | | Bond Future | 1 | 4,200,000 | 0.00 Member | Buy |
| 11:54:40 | I2046 | On 07/05/2020 | | Bond Future | 1 | 7,900,000 | 0.00 Member | Sell |
| 11:54:40 | I2046 | On 07/05/2020 | | Bond Future | 1 | 7,900,000 | 0.00 Client | Buy |
| 11:54:40 | I2046 | On 07/05/2020 | | Bond Future | 1 | 7,900,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| 11:54:40 | I2046 | On 07/05/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Sell |
| 11:54:40 | I2046 | On 07/05/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Client | Buy |
| Total for I2046 Bond Future | | | | | | 7 | 48,400,000 | 0.00 | |
| 11:04:19 | I2050 | On 07/05/2020 | | | Bond Future | 1 | 11,900,000 | 0.00 Member | Sell |
| 11:04:19 | I2050 | On 07/05/2020 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Buy |
| 11:27:41 | I2050 | On 07/05/2020 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Sell |
| 11:27:41 | I2050 | On 07/05/2020 | | | Bond Future | 1 | 7,800,000 | 0.00 Client | Buy |
| 11:27:41 | I2050 | On 07/05/2020 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Buy |
| 11:27:41 | I2050 | On 07/05/2020 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Sell |
| 11:27:41 | I2050 | On 07/05/2020 | | | Bond Future | 1 | 4,100,000 | 0.00 Client | Buy |
| Total for I2050 Bond Future | | | | | | 7 | 47,600,000 | 0.00 | |
| 10:05:22 | R186 | On 07/05/2020 | | | Bond Future | 1 | 61,800,000 | 0.00 Member | Sell |
| 10:05:22 | R186 | On 07/05/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 11:06:12 | R186 | On 07/05/2020 | | | Bond Future | 1 | 300,000,000 | 0.00 Member | Sell |
| 11:06:12 | R186 | On 07/05/2020 | | | Bond Future | 1 | 300,000,000 | 0.00 Member | Buy |
| 11:06:47 | R186 | On 07/05/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| 11:06:47 | R186 | On 07/05/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Buy |
| 12:45:08 | R186 | On 07/05/2020 | | | Bond Future | 1 | 2,700,000 | 0.00 Client | Buy |
| 12:45:08 | R186 | On 07/05/2020 | | | Bond Future | 1 | 17,000,000 | 0.00 Member | Sell |
| 12:45:08 | R186 | On 07/05/2020 | | | Bond Future | 1 | 17,000,000 | 0.00 Client | Buy |
| 12:45:08 | R186 | On 07/05/2020 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Sell |
| 12:45:08 | R186 | On 07/05/2020 | | | Bond Future | 1 | 4,400,000 | 0.00 Client | Buy |
| 12:45:08 | R186 | On 07/05/2020 | | | Bond Future | 1 | 2,700,000 | 0.00 Member | Sell |
| 15:07:29 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 15:07:29 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 15:10:23 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 15:10:23 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 5,700,000 | 0.00 Client | Buy |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 5,700,000 | 0.00 Member | Sell |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 5,700,000 | 0.00 Member | Buy |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 14,700,000 | 0.00 Member | Sell |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 14,700,000 | 0.00 Client | Buy |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 14,700,000 | 0.00 Member | Buy |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 32,600,000 | 0.00 Member | Sell |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 32,600,000 | 0.00 Client | Buy |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 32,600,000 | 0.00 Member | Buy |
| 15:24:57 | R186 | On 07/05/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 15:42:36 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 15:42:37 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 15:43:31 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 15:43:31 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 15:52:45 | R186 | On 07/05/2020 | | | Bond Future | 1 | 26,000,000 | 0.00 Member | Sell |
| 15:52:45 | R186 | On 07/05/2020 | | | Bond Future | 1 | 24,300,000 | 0.00 Member | Buy |
| 16:30:01 | R186 | On 07/05/2020 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Sell |
| 16:30:01 | R186 | On 07/05/2020 | | | Bond Future | 1 | 1,700,000 | 0.00 Client | Buy |
| 16:30:01 | R186 | On 07/05/2020 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Buy |
| 16:30:02 | R186 | On 07/05/2020 | | | Bond Future | 1 | 24,300,000 | 0.00 Member | Sell |
| 16:30:02 | R186 | On 07/05/2020 | | | Bond Future | 1 | 24,300,000 | 0.00 Client | Buy |
| 16:50:15 | R186 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 16:51:50 | R186 | On 07/05/2020 | | | Bond Future | 1 | 470,200,000 | 0.00 Member | Buy |
| 16:51:50 | R186 | On 07/05/2020 | | | Bond Future | 1 | 402,400,000 | 0.00 Member | Buy |
| 16:51:50 | R186 | On 07/05/2020 | | | Bond Future | 1 | 402,400,000 | 0.00 Member | Sell |
| 16:51:50 | R186 | On 07/05/2020 | | | Bond Future | 1 | 470,200,000 | 0.00 Member | Sell |
| 16:52:19 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 16:52:19 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 16:53:52 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 16:53:52 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 16:54:21 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 16:54:21 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:02:05 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 17:02:06 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:04:09 | R186 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 17:04:35 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-----------------------|-------------|----------|
| 17:04:35 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:05:33 | R186 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 17:05:33 | R186 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Buy |
| 17:05:51 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 17:05:52 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:06:19 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 17:06:19 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:18:24 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 17:18:24 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:20:17 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:20:17 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 17:21:05 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 17:21:05 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:21:40 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 17:21:41 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:30:50 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:30:50 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 17:31:22 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Buy |
| 17:31:22 | R186 | On 07/05/2020 | | | Bond Future | 1 | 872,600,000 | 0.00 Member | Sell |
| 17:46:55 | R186 | On 07/05/2020 | | | Bond Future | 1 | 54,400,000 | 0.00 Member | Buy |
| 17:46:55 | R186 | On 07/05/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Sell |
| 17:54:41 | R186 | On 07/05/2020 | | | Bond Future | 1 | 900,000 | 0.00 Client | Sell |
| 17:54:41 | R186 | On 07/05/2020 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 17:54:41 | R186 | On 07/05/2020 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 17:54:42 | R186 | On 07/05/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Buy |
| 17:54:42 | R186 | On 07/05/2020 | | | Bond Future | 1 | 46,100,000 | 0.00 Member | Buy |
| 17:54:42 | R186 | On 07/05/2020 | | | Bond Future | 1 | 46,100,000 | 0.00 Client | Sell |
| 17:54:42 | R186 | On 07/05/2020 | | | Bond Future | 1 | 46,100,000 | 0.00 Member | Sell |
| 17:54:42 | R186 | On 07/05/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | | 85 | 32,680,200,000 | 0.00 | |
| 11:04:19 | R202 | On 07/05/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Member | Buy |
| 11:04:19 | R202 | On 07/05/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Member | Sell |
| 11:25:14 | R202 | On 07/05/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Member | Buy |
| 11:25:14 | R202 | On 07/05/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| Total for R202 Bond Future | | | | | | 4 | 31,600,000 | 0.00 | |
| 10:05:22 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 160,400,000 | 0.00 Member | Sell |
| 10:05:22 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 8,300,000 | 0.00 Member | Buy |
| 11:04:38 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Member | Sell |
| 11:04:38 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 11:05:18 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Sell |
| 11:05:18 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Buy |
| 12:20:47 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 8,900,000 | 0.00 Member | Buy |
| 12:20:47 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 8,900,000 | 0.00 Member | Sell |
| 12:35:41 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 8,900,000 | 0.00 Client | Sell |
| 12:35:41 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 8,900,000 | 0.00 Member | Buy |
| 15:22:47 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 152,100,000 | 0.00 Member | Sell |
| 15:22:47 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 152,100,000 | 0.00 Client | Buy |
| 15:22:47 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 152,100,000 | 0.00 Member | Buy |
| 15:22:47 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 8,300,000 | 0.00 Member | Sell |
| 15:22:47 | R2030 | On 07/05/2020 | | | Bond Future | 1 | 8,300,000 | 0.00 Client | Buy |
| Total for R2030 Bond Future | | | | | | 15 | 961,200,000 | 0.00 | |
| 15:28:12 | R2032 | On 07/05/2020 | | | Bond Future | 1 | 11,000,000 | 0.00 Client | Sell |
| 15:28:12 | R2032 | On 07/05/2020 | | | Bond Future | 1 | 11,000,000 | 0.00 Member | Buy |
| 15:52:45 | R2032 | On 07/05/2020 | | | Bond Future | 1 | 11,000,000 | 0.00 Member | Sell |
| 15:52:45 | R2032 | On 07/05/2020 | | | Bond Future | 1 | 11,000,000 | 0.00 Client | Buy |
| 16:23:41 | R2032 | On 07/05/2020 | | | Bond Future | 1 | 11,000,000 | 0.00 Client | Sell |
| 16:23:41 | R2032 | On 07/05/2020 | | | Bond Future | 1 | 11,000,000 | 0.00 Member | Buy |
| Total for R2032 Bond Future | | | | | | 6 | 66,000,000 | 0.00 | |
| 15:28:12 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Buy |
| 15:28:12 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 15:52:45 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 15:52:45 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| 15:59:34 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|-----------------------|-------------|----------|
| 15:59:34 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 16:23:41 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Buy |
| 16:23:41 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 16:37:07 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 16:37:07 | R2035 | On 07/05/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| Total for R2035 Bond Future | | | | | | 10 | 104,800,000 | 0.00 | |
| 15:28:12 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 9,000,000 | 0.00 Client | Sell |
| 15:28:12 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 9,000,000 | 0.00 Member | Buy |
| 16:23:41 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| 16:23:41 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| Total for R2040 Bond Future | | | | | | 4 | 38,000,000 | 0.00 | |
| 11:03:42 | R209 | On 07/05/2020 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Buy |
| 11:03:42 | R209 | On 07/05/2020 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Sell |
| Total for R209 Bond Future | | | | | | 2 | 60,000,000 | 0.00 | |
| 11:04:19 | R210 | On 07/05/2020 | | | Bond Future | 1 | 51,600,000 | 0.00 Member | Buy |
| 11:04:19 | R210 | On 07/05/2020 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 11:21:21 | R210 | On 07/05/2020 | | | Bond Future | 1 | 33,600,000 | 0.00 Member | Buy |
| 11:21:21 | R210 | On 07/05/2020 | | | Bond Future | 1 | 33,600,000 | 0.00 Client | Sell |
| 11:21:21 | R210 | On 07/05/2020 | | | Bond Future | 1 | 33,600,000 | 0.00 Member | Sell |
| 11:21:21 | R210 | On 07/05/2020 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| 11:21:21 | R210 | On 07/05/2020 | | | Bond Future | 1 | 18,000,000 | 0.00 Client | Sell |
| Total for R210 Bond Future | | | | | | 7 | 206,400,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 154 | 34,862,600,000 | 0.00 | |