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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/11/2020

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 15:37:32 | I2025 | On 04/02/2021 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 15:37:32 | I2025 | On 04/02/2021 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 16:35:32 | I2025 | On 04/02/2021 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 16:35:32 | I2025 | On 04/02/2021 | | Bond Future | 1 | 10,000,000 | 0.00 Client | Buy |
| Total for I2025 Bond Future | | | | | 4 | 40,000,000 | 0.00 | |
| 12:16:38 | I2033 | On 04/02/2021 | | Bond Future | 1 | 4,000,000 | 0.00 Client | Sell |
| 12:16:38 | I2033 | On 04/02/2021 | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| Total for I2033 Bond Future | | | | | 2 | 8,000,000 | 0.00 | |
| 11:19:31 | R186 | On 04/02/2021 | | Bond Future | 1 | 76,900,000 | 0.00 Member | Buy |
| 11:19:31 | R186 | On 04/02/2021 | | Bond Future | 1 | 85,200,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 12:09:39 | R186 | On 04/02/2021 | | | Bond Future | 1 | 5,100,000 | 0.00 Member | Buy |
| 12:09:39 | R186 | On 04/02/2021 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 12:09:39 | R186 | On 04/02/2021 | | | Bond Future | 1 | 3,200,000 | 0.00 Client | Buy |
| 12:09:39 | R186 | On 04/02/2021 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 12:09:39 | R186 | On 04/02/2021 | | | Bond Future | 1 | 76,900,000 | 0.00 Member | Sell |
| 12:09:39 | R186 | On 04/02/2021 | | | Bond Future | 1 | 5,100,000 | 0.00 Client | Buy |
| 12:09:39 | R186 | On 04/02/2021 | | | Bond Future | 1 | 76,900,000 | 0.00 Client | Buy |
| 12:09:39 | R186 | On 04/02/2021 | | | Bond Future | 1 | 5,100,000 | 0.00 Member | Sell |
| 15:01:49 | R186 | On 04/02/2021 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 15:01:49 | R186 | On 04/02/2021 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 15:31:54 | R186 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:31:54 | R186 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 15:31:54 | R186 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 15:31:54 | R186 | On 04/02/2021 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 15:31:54 | R186 | On 04/02/2021 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 16:52:18 | R186 | On 04/02/2021 | | | Bond Future | 1 | 35,000,000 | 0.00 Member | Sell |
| 17:11:10 | R186 | On 04/02/2021 | | | Bond Future | 1 | 35,000,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | | 19 | 417,200,000 | 0.00 | |
| 11:19:31 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 11:19:31 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 12:20:54 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| 12:20:54 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 15:46:43 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 15:46:43 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 15:56:16 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:56:16 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Sell |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 16:10:09 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 16:52:18 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 32,500,000 | 0.00 Member | Sell |
| 17:18:28 | R2030 | On 04/02/2021 | | | Bond Future | 1 | 32,500,000 | 0.00 Client | Buy |
| Total for R2030 Bond Future | | | | | | 24 | 130,000,000 | 0.00 | |
| 15:01:49 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 15:01:49 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 108,800,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 12,700,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 8,700,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 30,000,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 24,100,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 24,100,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 12,700,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 8,100,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 8,100,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 24,100,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 12,700,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 8,100,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 6,200,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 8,700,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 8,700,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 6,200,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 5,200,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 5,200,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 6,200,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 6,100,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 6,100,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 5,200,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 6,100,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:26:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 15:26:52 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 15:26:52 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| Total for R2035 Bond Future | | | | | | 40 | 435,200,000 | 0.00 | |
| 15:47:47 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 8,500,000 | 0.00 Member | Buy |
| 15:47:47 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 8,500,000 | 0.00 Member | Sell |
| 15:56:41 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Buy |
| 15:56:41 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 8,500,000 | 0.00 Member | Sell |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Sell |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 1,700,000 | 0.00 Client | Buy |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Buy |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 900,000 | 0.00 Client | Buy |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Buy |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Buy |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Sell |
| 16:11:29 | R2040 | On 04/02/2021 | | | Bond Future | 1 | 1,700,000 | 0.00 Client | Buy |
| Total for R2040 Bond Future | | | | | | 18 | 51,000,000 | 0.00 | |
| 15:01:49 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 15:01:49 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 5,100,000 | 0.00 Member | Buy |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Sell |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Sell |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Sell |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 15:29:08 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| Total for R2044 Bond Future | | | | | | 13 | 20,400,000 | 0.00 | |
| 15:15:29 | R209 | On 04/02/2021 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 15:15:29 | R209 | On 04/02/2021 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 15:33:32 | R209 | On 04/02/2021 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 15:33:32 | R209 | On 04/02/2021 | | | Bond Future | 1 | 7,500,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 4 | 30,000,000 | 0.00 | |
| 9:29:31 | R212 | On 04/02/2021 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 9:29:31 | R212 | On 04/02/2021 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| 9:35:00 | R212 | On 04/02/2021 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| 9:35:00 | R212 | On 04/02/2021 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Sell |
| 12:16:38 | R212 | On 04/02/2021 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 12:16:38 | R212 | On 04/02/2021 | | | Bond Future | 1 | 20,400,000 | 0.00 Member | Sell |
| 14:35:54 | R212 | On 04/02/2021 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 14:35:54 | R212 | On 04/02/2021 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 14:35:54 | R212 | On 04/02/2021 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 14:35:54 | R212 | On 04/02/2021 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Buy |
| 14:35:54 | R212 | On 04/02/2021 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 15:12:21 | R212 | On 04/02/2021 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 15:12:21 | R212 | On 04/02/2021 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 15:24:35 | R212 | On 04/02/2021 | | | Bond Future | 1 | 2,900,000 | 0.00 Client | Buy |
| 15:24:35 | R212 | On 04/02/2021 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 15:37:32 | R212 | On 04/02/2021 | | | Bond Future | 1 | 25,000,000 | 0.00 Member | Sell |
| 15:37:32 | R212 | On 04/02/2021 | | | Bond Future | 1 | 25,000,000 | 0.00 Member | Buy |
| 16:35:13 | R212 | On 04/02/2021 | | | Bond Future | 1 | 25,000,000 | 0.00 Member | Buy |
| 16:35:13 | R212 | On 04/02/2021 | | | Bond Future | 1 | 25,000,000 | 0.00 Client | Sell |
| Total for R212 Bond Future | | | | | | 19 | 273,200,000 | 0.00 | |
| 15:01:49 | R213 | On 04/02/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:01:49 | R213 | On 04/02/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:32:36 | R213 | On 04/02/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:32:36 | R213 | On 04/02/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| Total for R213 Bond Future | | | | | | 4 | 4,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 147 | 1,409,000,000 | 0.00 | |