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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/01/2021

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 11:38:19 | R186 | On 04/02/2021 | | Bond Future | 1 | 20,000,000 | 0.00 Client | Sell |
| 11:38:19 | R186 | On 04/02/2021 | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| Total for R186 Bond Future | | | | | 2 | 40,000,000 | 0.00 | |
| 11:38:19 | R2023 | On 04/02/2021 | | Bond Future | 1 | 26,000,000 | 0.00 Client | Buy |
| 11:38:19 | R2023 | On 04/02/2021 | | Bond Future | 1 | 26,000,000 | 0.00 Member | Sell |
| Total for R2023 Bond Future | | | | | 2 | 52,000,000 | 0.00 | |
| 11:38:20 | R2032 | On 04/02/2021 | | Bond Future | 1 | 9,000,000 | 0.00 Client | Buy |
| 11:38:20 | R2032 | On 04/02/2021 | | Bond Future | 1 | 9,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| Total for R2032 Bond Future | | | | | | 2 | 18,000,000 | 0.00 | |
| 14:34:28 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 14:34:28 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 14:52:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 14:52:51 | R2035 | On 04/02/2021 | | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| Total for R2035 Bond Future | | | | | | 4 | 1,200,000 | 0.00 | |
| 14:34:28 | R2037 | On 04/02/2021 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 14:34:28 | R2037 | On 04/02/2021 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 14:55:55 | R2037 | On 04/02/2021 | | | Bond Future | 1 | 900,000 | 0.00 Client | Buy |
| 14:55:55 | R2037 | On 04/02/2021 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 14:55:55 | R2037 | On 04/02/2021 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 14:55:55 | R2037 | On 04/02/2021 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 14:55:55 | R2037 | On 04/02/2021 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| Total for R2037 Bond Future | | | | | | 7 | 5,200,000 | 0.00 | |
| 14:34:28 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 7,000,000 | 0.00 Member | Sell |
| 14:34:28 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 7,700,000 | 0.00 Member | Buy |
| 14:54:04 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 7,000,000 | 0.00 Member | Buy |
| 14:54:04 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 14:54:04 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 14:54:04 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 14:54:04 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 7,000,000 | 0.00 Client | Sell |
| Total for R2044 Bond Future | | | | | | 7 | 30,800,000 | 0.00 | |
| 12:14:21 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 195,000,000 | 0.00 Member | Buy |
| 12:14:21 | R209 | On 06/05/2021 | | | Bond Future | 1 | 39,000,000 | 0.00 Member | Sell |
| 12:14:21 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 195,000,000 | 0.00 Member | Sell |
| 12:14:21 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 195,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 12:14:21 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 195,000,000 | 0.00 Member | Sell |
| 12:14:21 | R209 | On 06/05/2021 | | | Bond Future | 1 | 39,000,000 | 0.00 Member | Buy |
| 13:00:22 | R209 | On 04/11/2021 | 9.50 | Call | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 13:00:22 | R209 | On 04/11/2021 | 9.50 | Call | Bond Future | 1 | 100,000,000 | 0.00 Member | Sell |
| 13:00:34 | R209 | On 04/11/2021 | 10.50 | Put | Bond Future | 1 | 100,000,000 | 0.00 Member | Sell |
| 13:00:34 | R209 | On 04/11/2021 | 10.50 | Put | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 13:00:44 | R209 | On 04/11/2021 | 12.00 | Put | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 13:00:44 | R209 | On 04/11/2021 | 12.00 | Put | Bond Future | 1 | 100,000,000 | 0.00 Member | Sell |
| 13:08:09 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| 13:08:09 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 195,000,000 | 0.00 Member | Sell |
| 13:08:20 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 13:08:20 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 195,000,000 | 0.00 Member | Buy |
| 13:08:40 | R209 | On 06/05/2021 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 13:08:40 | R209 | On 06/05/2021 | | | Bond Future | 1 | 39,000,000 | 0.00 Member | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 125,000,000 | 0.00 Member | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 15,000,000 | 0.00 Client | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 20,000,000 | 0.00 Client | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 12,500,000 | 0.00 Member | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 125,000,000 | 0.00 Member | Sell |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 125,000,000 | 0.00 Client | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 12,500,000 | 0.00 Client | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 12,500,000 | 0.00 Member | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 12,500,000 | 0.00 Member | Sell |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 12,500,000 | 0.00 Client | Buy |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 12,500,000 | 0.00 Member | Sell |
| 13:26:34 | R209 | On 06/05/2021 | 10.25 | Call | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 125,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 5,000,000 | 0.00 Client | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 125,000,000 | 0.00 Client | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 5,000,000 | 0.00 Client | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 12,500,000 | 0.00 Client | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 15,000,000 | 0.00 Client | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 20,000,000 | 0.00 Client | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 12,500,000 | 0.00 Member | Buy |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 125,000,000 | 0.00 Member | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 12,500,000 | 0.00 Client | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 12,500,000 | 0.00 Member | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 12,500,000 | 0.00 Member | Buy |
| 13:28:11 | R209 | On 06/05/2021 | 9.75 | Call | Bond Future | 1 | 12,500,000 | 0.00 Member | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 4,000,000 | 0.00 Client | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 25,000,000 | 0.00 Member | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 13:30:29 | R209 | On 06/05/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------------------|------------------|---------------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 13:30:29 | R209 | On 06/05/2021 | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 13:30:29 | R209 | On 06/05/2021 | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| Total for R209 Bond Future | | | | | 76 | 3,124,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | 100 | 3,271,200,000 | 0.00 | |