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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/08/2021

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 12:09:07                          | R186             | On 04/11/2021 |        |              | Bond Future | 1               | 200,000,000        | 0.00 Member   | Sell         |
| 12:09:07                          | R186             | On 04/11/2021 |        |              | Bond Future | 1               | 200,000,000        | 0.00 Member   | Buy          |
| 13:41:41                          | R186             | On 05/05/2022 | 7.28   | Call         | Bond Future | 1               | 43,500,000         | 0.00 Member   | Buy          |
| 13:41:41                          | R186             | On 05/05/2022 | 7.88   | Call         | Bond Future | 1               | 43,500,000         | 0.00 Member   | Sell         |
| 13:41:41                          | R186             | On 05/05/2022 | 8.64   | Put          | Bond Future | 1               | 43,500,000         | 0.00 Member   | Buy          |
| 17:31:45                          | R186             | On 05/05/2022 | 7.88   | Call         | Bond Future | 1               | 43,500,000         | 0.00 Client   | Buy          |
| 17:32:08                          | R186             | On 05/05/2022 | 7.28   | Call         | Bond Future | 1               | 43,500,000         | 0.00 Client   | Sell         |
| 17:32:45                          | R186             | On 05/05/2022 | 8.64   | Put          | Bond Future | 1               | 43,500,000         | 0.00 Client   | Sell         |
| <b>Total for R186 Bond Future</b> |                  |               |        |              |             | <b>8</b>        | <b>661,000,000</b> | <b>0.00</b>   |              |
| 10:12:16                          | R2023            | On 04/11/2021 |        |              | Bond Future | 1               | 4,200,000          | 0.00 Member   | Sell         |
| 10:34:30                          | R2023            | On 04/11/2021 |        |              | Bond Future | 1               | 3,200,000          | 0.00 Member   | Buy          |
| 10:37:22                          | R2023            | On 04/11/2021 |        |              | Bond Future | 1               | 500,000            | 0.00 Member   | Buy          |



| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 10:37:22                           | R2023            | On 04/11/2021 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Buy       |
| 10:37:22                           | R2023            | On 04/11/2021 |        |           | Bond Future | 1            | 500,000            | 0.00 Client | Buy       |
| 10:37:22                           | R2023            | On 04/11/2021 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Client | Buy       |
| 10:37:22                           | R2023            | On 04/11/2021 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Member | Sell      |
| 10:37:22                           | R2023            | On 04/11/2021 |        |           | Bond Future | 1            | 500,000            | 0.00 Client | Buy       |
| 10:37:22                           | R2023            | On 04/11/2021 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Sell      |
| 10:37:22                           | R2023            | On 04/11/2021 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Sell      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>10</b>    | <b>16,800,000</b>  | <b>0.00</b> |           |
| 11:01:24                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 300,000            | 0.00 Member | Buy       |
| 11:01:24                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 300,000            | 0.00 Member | Sell      |
| 11:32:41                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 300,000            | 0.00 Member | Sell      |
| 11:32:41                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 300,000            | 0.00 Client | Buy       |
| 12:09:07                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 250,000,000        | 0.00 Member | Buy       |
| 12:09:07                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 250,000,000        | 0.00 Member | Sell      |
| 14:06:01                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 300,000            | 0.00 Client | Buy       |
| 14:06:01                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 300,000            | 0.00 Member | Sell      |
| <b>Total for R2030 Bond Future</b> |                  |               |        |           |             | <b>8</b>     | <b>501,800,000</b> | <b>0.00</b> |           |
| 11:25:49                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Buy       |
| 11:25:49                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Sell      |
| 12:32:25                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Buy       |
| 12:32:25                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 500,000            | 0.00 Client | Sell      |
| 17:27:24                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell      |
| 17:35:12                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 300,000            | 0.00 Member | Buy       |
| 17:36:45                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Buy       |
| 17:36:45                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 700,000            | 0.00 Client | Buy       |
| 17:36:45                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 300,000            | 0.00 Client | Buy       |
| 17:36:45                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Sell      |
| 17:36:45                           | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 300,000            | 0.00 Member | Sell      |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| <b>Total for R2032 Bond Future</b> |                  |               |        |              |             | <b>11</b>       | <b>6,000,000</b>     | <b>0.00</b>   |              |
| 12:38:27                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 28,000,000           | 0.00 Member   | Buy          |
| 12:38:27                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 250,000,000          | 0.00 Member   | Sell         |
| 12:53:07                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 26,000,000           | 0.00 Member   | Buy          |
| 12:53:07                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 196,000,000          | 0.00 Member   | Sell         |
| 12:53:07                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 196,000,000          | 0.00 Client   | Buy          |
| 12:53:07                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 196,000,000          | 0.00 Member   | Buy          |
| 12:53:07                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 26,000,000           | 0.00 Member   | Sell         |
| 12:53:07                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 28,000,000           | 0.00 Member   | Sell         |
| 12:53:07                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 28,000,000           | 0.00 Client   | Buy          |
| 12:53:07                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 26,000,000           | 0.00 Client   | Buy          |
| 17:25:42                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 400,000              | 0.00 Member   | Sell         |
| 17:43:51                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 400,000              | 0.00 Client   | Buy          |
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>12</b>       | <b>1,000,800,000</b> | <b>0.00</b>   |              |
| 17:25:42                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Member   | Sell         |
| 17:44:28                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Client   | Buy          |
| <b>Total for R2044 Bond Future</b> |                  |               |        |              |             | <b>2</b>        | <b>2,200,000</b>     | <b>0.00</b>   |              |
| 14:06:01                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Client   | Buy          |
| 14:06:01                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| <b>Total for R2048 Bond Future</b> |                  |               |        |              |             | <b>2</b>        | <b>200,000</b>       | <b>0.00</b>   |              |
| 13:12:34                           | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Buy          |
| 16:13:54                           | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 3,200,000            | 0.00 Member   | Sell         |
| 16:16:29                           | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 16:16:29                           | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Buy          |
| 16:16:29                           | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Sell         |
| 16:16:29                           | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 3,200,000            | 0.00 Member   | Buy          |

| Matched Time                           | Contract Details | Strike        | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 16:16:29                               | R209             | On 04/11/2021 |           | Bond Future | 1            | 3,200,000            | 0.00 Client | Sell      |
| 16:16:29                               | R209             | On 04/11/2021 |           | Bond Future | 1            | 100,000              | 0.00 Member | Buy       |
| 16:16:29                               | R209             | On 04/11/2021 |           | Bond Future | 1            | 100,000              | 0.00 Client | Sell      |
| 16:16:29                               | R209             | On 04/11/2021 |           | Bond Future | 1            | 700,000              | 0.00 Client | Sell      |
| <b>Total for R209 Bond Future</b>      |                  |               |           |             | <b>10</b>    | <b>16,000,000</b>    | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |           |             | <b>63</b>    | <b>2,204,800,000</b> | <b>0.00</b> |           |