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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/02/2022

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 12:27:09 | R186 | On 05/05/2022 | | Bond Future | 1 | 117,400,000 | 0.00 Member | Sell |
| 12:57:41 | R186 | On 05/05/2022 | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:57:41 | R186 | On 05/05/2022 | | Bond Future | 1 | 187,500,000 | 0.00 Member | Sell |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 11,800,000 | 0.00 Member | Buy |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 6,900,000 | 0.00 Member | Sell |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 6,900,000 | 0.00 Client | Buy |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 6,900,000 | 0.00 Member | Buy |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 162,900,000 | 0.00 Member | Sell |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 162,900,000 | 0.00 Client | Buy |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 162,900,000 | 0.00 Member | Buy |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 11,800,000 | 0.00 Member | Sell |
| 13:04:52 | R186 | On 05/05/2022 | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 13:04:52 | R186 | On 05/05/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Buy |
| 13:04:52 | R186 | On 05/05/2022 | | | Bond Future | 1 | 11,800,000 | 0.00 Client | Buy |
| 13:04:52 | R186 | On 05/05/2022 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Buy |
| 13:04:53 | R186 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 13:04:53 | R186 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 13:04:53 | R186 | On 05/05/2022 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 13:04:53 | R186 | On 05/05/2022 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Buy |
| 13:04:53 | R186 | On 05/05/2022 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 15:34:43 | R186 | On 05/05/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 15:35:46 | R186 | On 05/05/2022 | | | Bond Future | 1 | 11,100,000 | 0.00 Member | Sell |
| 15:35:46 | R186 | On 05/05/2022 | | | Bond Future | 1 | 11,100,000 | 0.00 Member | Buy |
| 15:35:46 | R186 | On 05/05/2022 | | | Bond Future | 1 | 103,700,000 | 0.00 Member | Sell |
| 15:35:46 | R186 | On 05/05/2022 | | | Bond Future | 1 | 103,700,000 | 0.00 Member | Buy |
| 15:35:46 | R186 | On 05/05/2022 | | | Bond Future | 1 | 11,100,000 | 0.00 Client | Buy |
| 15:35:46 | R186 | On 05/05/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Buy |
| 15:35:46 | R186 | On 05/05/2022 | | | Bond Future | 1 | 103,700,000 | 0.00 Client | Buy |
| 15:35:46 | R186 | On 05/05/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| Total for R186 Bond Future | | | | | | 32 | 1,219,600,000 | 0.00 | |
| 10:17:35 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 17,900,000 | 0.00 Member | Sell |
| 10:36:47 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 17,900,000 | 0.00 Client | Buy |
| 12:27:09 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 123,600,000 | 0.00 Member | Sell |
| 15:28:02 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 18,700,000 | 0.00 Client | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 45,100,000 | 0.00 Member | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 4,800,000 | 0.00 Client | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 18,200,000 | 0.00 Client | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 18,200,000 | 0.00 Member | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 32,100,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 18,700,000 | 0.00 Member | Sell |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 18,700,000 | 0.00 Member | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 45,100,000 | 0.00 Client | Buy |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 18,200,000 | 0.00 Member | Sell |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 32,100,000 | 0.00 Member | Sell |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 45,100,000 | 0.00 Member | Sell |
| 15:30:53 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 32,100,000 | 0.00 Client | Buy |
| 15:30:54 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 15:30:54 | R2030 | On 05/05/2022 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Buy |
| Total for R2030 Bond Future | | | | | | 24 | 530,200,000 | 0.00 | |
| 10:40:48 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 3,100,000 | 0.00 Member | Buy |
| 10:40:48 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 3,100,000 | 0.00 Member | Sell |
| 12:23:33 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 3,100,000 | 0.00 Client | Buy |
| 12:23:33 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 3,100,000 | 0.00 Member | Sell |
| 12:32:54 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 9,700,000 | 0.00 Member | Buy |
| 12:32:54 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 9,700,000 | 0.00 Member | Sell |
| 12:51:16 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 9,700,000 | 0.00 Member | Sell |
| 12:51:16 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 9,700,000 | 0.00 Client | Buy |
| 17:40:43 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 11,900,000 | 0.00 Member | Buy |
| 17:49:29 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 11,900,000 | 0.00 Client | Sell |
| Total for R2032 Bond Future | | | | | | 10 | 75,000,000 | 0.00 | |
| 10:40:48 | R209 | On 05/05/2022 | | | Bond Future | 1 | 9,200,000 | 0.00 Member | Sell |
| 10:40:48 | R209 | On 05/05/2022 | | | Bond Future | 1 | 12,800,000 | 0.00 Member | Buy |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Sell |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 9,200,000 | 0.00 Member | Buy |
| 12:08:53 | R209 | On 05/05/2022 | | | Bond Future | 1 | 9,200,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 13 | 51,200,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 79 | 1,876,000,000 | 0.00 | |