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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/12/2020

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 13:31:30 | I2050 | On 04/02/2021 | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 13:31:30 | I2050 | On 04/02/2021 | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| Total for I2050 Bond Future | | | | | 2 | 800,000 | 0.00 | |
| 12:41:27 | R197 | On 04/02/2021 | | Bond Future | 1 | 56,000,000 | 0.00 Member | Sell |
| 12:41:27 | R197 | On 04/02/2021 | | Bond Future | 1 | 56,000,000 | 0.00 Client | Buy |
| Total for R197 Bond Future | | | | | 2 | 112,000,000 | 0.00 | |
| 13:47:03 | R2032 | On 04/02/2021 | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 14:04:46 | R2032 | On 04/02/2021 | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 17:03:12 | R2032 | On 04/02/2021 | | Bond Future | 1 | 6,300,000 | 0.00 Member | Buy |
| 17:03:12 | R2032 | On 04/02/2021 | | Bond Future | 1 | 6,300,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 17:29:29 | R2032 | On 04/02/2021 | | | Bond Future | 1 | 6,300,000 | 0.00 Client | Sell |
| 17:29:29 | R2032 | On 04/02/2021 | | | Bond Future | 1 | 6,300,000 | 0.00 Member | Buy |
| Total for R2032 Bond Future | | | | | | 6 | 29,200,000 | 0.00 | |
| 13:30:06 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 13:30:06 | R2044 | On 04/02/2021 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| Total for R2044 Bond Future | | | | | | 2 | 10,000,000 | 0.00 | |
| 13:03:59 | R2048 | On 04/02/2021 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 13:03:59 | R2048 | On 04/02/2021 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 14:54:13 | R2048 | On 04/02/2021 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 14:54:13 | R2048 | On 04/02/2021 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| Total for R2048 Bond Future | | | | | | 4 | 400,000 | 0.00 | |
| 13:03:59 | R209 | On 04/02/2021 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 13:03:59 | R209 | On 04/02/2021 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 14:53:39 | R209 | On 04/02/2021 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 14:53:39 | R209 | On 04/02/2021 | | | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 4 | 2,000,000 | 0.00 | |
| 12:22:38 | R212 | On 04/02/2021 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:22:38 | R212 | On 04/02/2021 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:37:49 | R212 | On 04/02/2021 | | | Bond Future | 1 | 61,000,000 | 0.00 Member | Sell |
| 12:37:49 | R212 | On 04/02/2021 | | | Bond Future | 1 | 61,000,000 | 0.00 Client | Buy |
| 14:53:11 | R212 | On 04/02/2021 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 14:53:11 | R212 | On 04/02/2021 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| Total for R212 Bond Future | | | | | | 6 | 122,800,000 | 0.00 | |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 13:03:59 | R214 | On 04/02/2021 | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 13:03:59 | R214 | On 04/02/2021 | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 14:57:20 | R214 | On 04/02/2021 | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 14:57:20 | R214 | On 04/02/2021 | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| Total for R214 Bond Future | | | | | 4 | 1,200,000 | 0.00 | |
| Grand Total for all Instruments | | | | | 30 | 278,400,000 | 0.00 | |