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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/05/2021

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 12:10:16 | GOVI | On 05/08/2021 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| 15:07:10 | GOVI | On 05/08/2021 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 15:20:36 | GOVI | On 05/08/2021 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 15:20:36 | GOVI | On 05/08/2021 | | GOVI | 1 | 10,000 | 0.00 Client | Buy |
| Total for GOVI GOVI | | | | | 4 | 40,000 | 0.00 | |
| 15:46:10 | I2025 | On 05/08/2021 | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 15:46:10 | I2025 | On 05/08/2021 | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 16:19:30 | I2025 | On 05/08/2021 | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 16:19:30 | I2025 | On 05/08/2021 | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| Total for I2025 Bond Future | | | | | 4 | 1,200,000 | 0.00 | |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|-------------------|-------------|-----------|
| 10:32:24 | IGOV | On 05/08/2021 | | | Index Future | 1 | 30,000 | 0.00 Client | Buy |
| 10:32:24 | IGOV | On 05/08/2021 | | | Index Future | 1 | 30,000 | 0.00 Client | Sell |
| Total for IGOV Index Future | | | | | | 2 | 60,000 | 0.00 | |
| 13:05:16 | R186 | On 05/08/2021 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Sell |
| 14:29:29 | R186 | On 05/08/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 14:30:04 | R186 | On 05/08/2021 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 14:30:04 | R186 | On 05/08/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Buy |
| 14:30:04 | R186 | On 05/08/2021 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 14:30:04 | R186 | On 05/08/2021 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 14:30:04 | R186 | On 05/08/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| Total for R186 Bond Future | | | | | | 7 | 18,000,000 | 0.00 | |
| 13:05:16 | R2035 | On 05/08/2021 | | | Bond Future | 1 | 11,400,000 | 0.00 Member | Sell |
| 14:22:29 | R2035 | On 05/08/2021 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Buy |
| 14:23:40 | R2035 | On 05/08/2021 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Buy |
| 14:23:40 | R2035 | On 05/08/2021 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Sell |
| 14:23:40 | R2035 | On 05/08/2021 | | | Bond Future | 1 | 3,600,000 | 0.00 Client | Buy |
| 14:23:40 | R2035 | On 05/08/2021 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Sell |
| 14:23:40 | R2035 | On 05/08/2021 | | | Bond Future | 1 | 7,800,000 | 0.00 Client | Buy |
| Total for R2035 Bond Future | | | | | | 7 | 45,600,000 | 0.00 | |
| 15:30:30 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 15:30:30 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 16:18:57 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 16:18:57 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 17:05:14 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 2,400,000 | 0.00 Client | Sell |
| 17:05:14 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 17:05:14 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 17:05:14 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Buy |
| 17:05:14 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| Total for R2037 Bond Future | | | | | | 9 | 19,200,000 | 0.00 | |
| 11:46:34 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 22,800,000 | 0.00 Member | Sell |
| 11:46:34 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 22,800,000 | 0.00 Member | Buy |
| 14:58:17 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 22,800,000 | 0.00 Client | Sell |
| 14:58:17 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 22,800,000 | 0.00 Member | Buy |
| 15:30:30 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 15:30:30 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 16:19:19 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 16:19:19 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| Total for R2040 Bond Future | | | | | | 8 | 96,800,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 41 | 180,900,000 | 0.00 | |