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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/05/2022

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 17:33:30 | I2029 | On 04/08/2022 | | Bond Future | 1 | 3,900,000 | 0.00 Member | Buy |
| 17:33:30 | I2029 | On 04/08/2022 | | Bond Future | 1 | 3,900,000 | 0.00 Member | Sell |
| Total for I2029 Bond Future | | | | | 2 | 7,800,000 | 0.00 | |
| 10:54:37 | R186 | On 04/08/2022 | | Bond Future | 1 | 64,000,000 | 0.00 Client | Buy |
| 10:54:37 | R186 | On 04/08/2022 | | Bond Future | 1 | 64,000,000 | 0.00 Member | Sell |
| 11:30:14 | R186 | On 04/08/2022 | | Bond Future | 1 | 64,000,000 | 0.00 Member | Sell |
| 11:30:14 | R186 | On 04/08/2022 | | Bond Future | 1 | 64,000,000 | 0.00 Member | Buy |
| 11:30:14 | R186 | On 04/08/2022 | | Bond Future | 1 | 64,000,000 | 0.00 Client | Buy |
| 11:30:14 | R186 | On 04/08/2022 | | Bond Future | 1 | 64,000,000 | 0.00 Client | Sell |
| 16:01:03 | R186 | On 04/08/2022 | | Bond Future | 1 | 7,200,000 | 0.00 Member | Sell |
| 16:24:22 | R186 | On 04/08/2022 | | Bond Future | 1 | 7,200,000 | 0.00 Member | Buy |
| 16:24:44 | R186 | On 04/08/2022 | | Bond Future | 1 | 7,200,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|-----------|-------------|--------------|--------------------|-------------|----------|
| 16:24:44 | R186 | On 04/08/2022 | | Bond Future | 1 | 7,200,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | 10 | 412,800,000 | 0.00 | |
| 14:15:31 | R197 | On 04/08/2022 | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 14:15:31 | R197 | On 04/08/2022 | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 16:00:42 | R197 | On 04/08/2022 | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 16:00:42 | R197 | On 04/08/2022 | | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| Total for R197 Bond Future | | | | | 4 | 2,000,000 | 0.00 | |
| 10:54:37 | R2030 | On 04/08/2022 | | Bond Future | 1 | 100,000,000 | 0.00 Client | Sell |
| 10:54:37 | R2030 | On 04/08/2022 | | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 11:33:03 | R2030 | On 04/08/2022 | | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 11:33:03 | R2030 | On 04/08/2022 | | Bond Future | 1 | 100,000,000 | 0.00 Client | Sell |
| 11:33:03 | R2030 | On 04/08/2022 | | Bond Future | 1 | 100,000,000 | 0.00 Client | Buy |
| 11:33:03 | R2030 | On 04/08/2022 | | Bond Future | 1 | 100,000,000 | 0.00 Member | Sell |
| 16:01:03 | R2030 | On 04/08/2022 | | Bond Future | 1 | 5,300,000 | 0.00 Member | Sell |
| 16:25:40 | R2030 | On 04/08/2022 | | Bond Future | 1 | 3,500,000 | 0.00 Member | Buy |
| 16:26:01 | R2030 | On 04/08/2022 | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 16:26:01 | R2030 | On 04/08/2022 | | Bond Future | 1 | 1,800,000 | 0.00 Client | Buy |
| 16:26:01 | R2030 | On 04/08/2022 | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| 16:26:01 | R2030 | On 04/08/2022 | | Bond Future | 1 | 3,500,000 | 0.00 Client | Buy |
| 16:26:01 | R2030 | On 04/08/2022 | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| Total for R2030 Bond Future | | | | | 13 | 621,200,000 | 0.00 | |
| 10:54:37 | R2035 | On 04/08/2022 | | Bond Future | 1 | 40,000,000 | 0.00 Client | Buy |
| 10:54:37 | R2035 | On 04/08/2022 | | Bond Future | 1 | 40,000,000 | 0.00 Member | Sell |
| 11:34:05 | R2035 | On 04/08/2022 | | Bond Future | 1 | 40,000,000 | 0.00 Client | Buy |
| 11:34:05 | R2035 | On 04/08/2022 | | Bond Future | 1 | 40,000,000 | 0.00 Member | Sell |
| 11:34:05 | R2035 | On 04/08/2022 | | Bond Future | 1 | 40,000,000 | 0.00 Member | Buy |
| 11:34:05 | R2035 | On 04/08/2022 | | Bond Future | 1 | 40,000,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| Total for R2035 Bond Future | | | | | | 6 | 240,000,000 | 0.00 | |
| 16:01:03 | R213 | On 04/08/2022 | | | Bond Future | 1 | 35,400,000 | 0.00 Member | Sell |
| 16:27:01 | R213 | On 04/08/2022 | | | Bond Future | 1 | 17,500,000 | 0.00 Member | Buy |
| 16:27:20 | R213 | On 04/08/2022 | | | Bond Future | 1 | 17,900,000 | 0.00 Member | Buy |
| 16:27:20 | R213 | On 04/08/2022 | | | Bond Future | 1 | 17,500,000 | 0.00 Client | Buy |
| 16:27:20 | R213 | On 04/08/2022 | | | Bond Future | 1 | 17,900,000 | 0.00 Member | Sell |
| 16:27:20 | R213 | On 04/08/2022 | | | Bond Future | 1 | 17,900,000 | 0.00 Client | Buy |
| 16:27:20 | R213 | On 04/08/2022 | | | Bond Future | 1 | 17,500,000 | 0.00 Member | Sell |
| Total for R213 Bond Future | | | | | | 7 | 141,600,000 | 0.00 | |
| 15:28:06 | R214 | On 04/08/2022 | | | Bond Future | 1 | 27,600,000 | 0.00 Member | Sell |
| 15:28:06 | R214 | On 04/08/2022 | | | Bond Future | 1 | 27,600,000 | 0.00 Member | Buy |
| 16:02:21 | R214 | On 04/08/2022 | | | Bond Future | 1 | 27,600,000 | 0.00 Member | Buy |
| 16:02:21 | R214 | On 04/08/2022 | | | Bond Future | 1 | 27,600,000 | 0.00 Client | Sell |
| 16:16:50 | R214 | On 04/08/2022 | | | Bond Future | 1 | 88,700,000 | 0.00 Member | Sell |
| 16:16:50 | R214 | On 04/08/2022 | | | Bond Future | 1 | 129,600,000 | 0.00 Member | Buy |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 5,500,000 | 0.00 Client | Sell |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Buy |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 900,000 | 0.00 Client | Sell |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 900,000 | 0.00 Client | Sell |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 88,700,000 | 0.00 Member | Buy |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Sell |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 7,300,000 | 0.00 Member | Buy |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 7,300,000 | 0.00 Client | Sell |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 7,300,000 | 0.00 Member | Sell |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 26,300,000 | 0.00 Member | Buy |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 26,300,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 88,700,000 | 0.00 Client | Sell |
| 16:26:29 | R214 | On 04/08/2022 | | | Bond Future | 1 | 26,300,000 | 0.00 Member | Sell |
| Total for R214 Bond Future | | | | | | 23 | 628,800,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 65 | 2,054,200,000 | 0.00 | |