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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/03/2022

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 15:15:43 | I2050 | On 05/05/2022 | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 15:26:41 | I2050 | On 05/05/2022 | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 15:34:22 | I2050 | On 05/05/2022 | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 15:34:22 | I2050 | On 05/05/2022 | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| Total for I2050 Bond Future | | | | | 4 | 8,000,000 | 0.00 | |
| 9:45:18 | R2023 | On 05/05/2022 | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 9:45:18 | R2023 | On 05/05/2022 | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 10:27:50 | R2023 | On 05/05/2022 | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 10:27:50 | R2023 | On 05/05/2022 | | Bond Future | 1 | 2,900,000 | 0.00 Client | Buy |
| Total for R2023 Bond Future | | | | | 4 | 11,600,000 | 0.00 | |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 11:33:15 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 18,600,000 | 0.00 Member | Sell |
| 11:33:15 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 12,800,000 | 0.00 Member | Buy |
| 12:05:26 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Sell |
| 12:05:26 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Buy |
| 12:05:26 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:05:26 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 5,500,000 | 0.00 Client | Buy |
| 12:05:26 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 12:05:26 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:05:26 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 12:05:26 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 12:05:26 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| Total for R2032 Bond Future | | | | | | 11 | 48,800,000 | 0.00 | |
| 16:21:16 | R2035 | On 05/05/2022 | | | Bond Future | 1 | 15,400,000 | 0.00 Member | Sell |
| 16:56:49 | R2035 | On 05/05/2022 | | | Bond Future | 1 | 15,400,000 | 0.00 Member | Sell |
| 16:56:49 | R2035 | On 05/05/2022 | | | Bond Future | 1 | 15,400,000 | 0.00 Client | Buy |
| 17:00:57 | R2035 | On 05/05/2022 | | | Bond Future | 1 | 15,400,000 | 0.00 Member | Buy |
| Total for R2035 Bond Future | | | | | | 4 | 61,600,000 | 0.00 | |
| 15:45:29 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 9,600,000 | 0.00 Member | Sell |
| 15:45:29 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 1,700,000 | 0.00 Client | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 700,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-----------|-------------|----------|
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Sell |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 2,900,000 | 0.00 Client | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 700,000 | 0.00 Client | Buy |
| 15:49:45 | R2048 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |

Total for R2048 Bond Future

28

38,400,000

0.00

| | | | | | | | | | |
|----------|------|---------------|--|--|-------------|---|-----------|-------------|------|
| 15:15:43 | R210 | On 05/05/2022 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 15:27:30 | R210 | On 05/05/2022 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Buy |
| 15:34:47 | R210 | On 05/05/2022 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 15:34:47 | R210 | On 05/05/2022 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Buy |

Total for R210 Bond Future

4

9,200,000

0.00

| | | | | | | | | | |
|----------|------|---------------|--|--|-------------|---|------------|-------------|------|
| 10:14:40 | R214 | On 05/05/2022 | | | Bond Future | 1 | 73,000,000 | 0.00 Member | Buy |
| 10:14:40 | R214 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 41,000,000 | 0.00 Member | Buy |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 41,000,000 | 0.00 Member | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 13,000,000 | 0.00 Member | Buy |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 13,000,000 | 0.00 Client | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 12,600,000 | 0.00 Member | Buy |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 12,600,000 | 0.00 Client | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 3,400,000 | 0.00 Client | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 3,400,000 | 0.00 Member | Buy |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 3,400,000 | 0.00 Member | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 41,000,000 | 0.00 Client | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 13,000,000 | 0.00 Member | Sell |
| 12:17:59 | R214 | On 05/05/2022 | | | Bond Future | 1 | 12,600,000 | 0.00 Member | Sell |
| Total for R214 Bond Future | | | | | | 19 | 292,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 74 | 469,600,000 | 0.00 | |