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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/06/2021

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|--------------|-----------------|----------------|---------------|--------------|
| 17:14:52 | ALBI | On 05/08/2021 | | | Index Future | 1 | 200,000 | 0.00 Member | Sell |
| 17:14:52 | ALBI | On 05/08/2021 | | | Index Future | 1 | 200,000 | 0.00 Member | Buy |
| 17:16:57 | ALBI | On 05/08/2021 | | | Index Future | 1 | 200,000 | 0.00 Member | Sell |
| 17:16:57 | ALBI | On 05/08/2021 | | | Index Future | 1 | 200,000 | 0.00 Client | Buy |
| Total for ALBI Index Future | | | | | | 4 | 800,000 | 0.00 | |
| 9:08:41 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 31,200,000 | 0.00 Client | Buy |
| 9:08:41 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 31,200,000 | 0.00 Member | Sell |
| 12:24:22 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 53,200,000 | 0.00 Member | Sell |
| 12:24:22 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 13,300,000 | 0.00 Client | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 9,100,000 | 0.00 Client | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 3,900,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 3,900,000 | 0.00 Client | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 9,100,000 | 0.00 Member | Sell |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 5,800,000 | 0.00 Member | Sell |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 3,900,000 | 0.00 Member | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 14,000,000 | 0.00 Member | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 13,300,000 | 0.00 Member | Sell |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 13,300,000 | 0.00 Member | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 9,100,000 | 0.00 Member | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 3,500,000 | 0.00 Client | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 14,000,000 | 0.00 Member | Sell |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 14,000,000 | 0.00 Client | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 5,800,000 | 0.00 Client | Buy |
| 12:32:16 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 5,800,000 | 0.00 Member | Buy |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Buy |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 12:32:17 | R2030 | On 05/08/2021 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| Total for R2030 Bond Future | | | | | | 33 | 275,200,000 | 0.00 | |
| 12:24:22 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 130,400,000 | 0.00 Member | Sell |
| 12:24:22 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 34,400,000 | 0.00 Member | Sell |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 34,400,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 34,400,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 14,300,000 | 0.00 Client | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 9,400,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 32,600,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 22,300,000 | 0.00 Member | Sell |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 22,300,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 14,300,000 | 0.00 Member | Sell |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 14,300,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 4,700,000 | 0.00 Member | Sell |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 4,700,000 | 0.00 Client | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 4,700,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 9,400,000 | 0.00 Client | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Sell |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 32,600,000 | 0.00 Client | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 22,300,000 | 0.00 Client | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 32,600,000 | 0.00 Member | Sell |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 600,000 | 0.00 Client | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 8,600,000 | 0.00 Client | Buy |
| 12:32:27 | R2032 | On 05/08/2021 | | | Bond Future | 1 | 9,400,000 | 0.00 Member | Sell |
| Total for R2032 Bond Future | | | | | | 31 | 521,600,000 | 0.00 | |
| 9:24:58 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Buy |
| 10:33:35 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 10:36:11 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 10:36:11 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 10:36:11 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 900,000 | 0.00 Client | Sell |
| 10:36:12 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 10:36:12 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 10:36:12 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 10:36:12 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 10:36:12 | R2037 | On 05/08/2021 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Sell |
| Total for R2037 Bond Future | | | | | | 10 | 17,200,000 | 0.00 | |
| 12:24:22 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 27,500,000 | 0.00 Member | Buy |
| 12:24:22 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 20,700,000 | 0.00 Member | Sell |
| 12:30:10 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 6,800,000 | 0.00 Member | Sell |
| 12:30:10 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 20,700,000 | 0.00 Client | Sell |
| 12:30:10 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 6,800,000 | 0.00 Member | Buy |
| 12:30:10 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 6,800,000 | 0.00 Client | Sell |
| 12:30:10 | R2040 | On 05/08/2021 | | | Bond Future | 1 | 20,700,000 | 0.00 Member | Buy |
| Total for R2040 Bond Future | | | | | | 7 | 110,000,000 | 0.00 | |
| 17:03:25 | R2044 | On 05/08/2021 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Buy |
| 17:53:29 | R2044 | On 05/08/2021 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Sell |
| Total for R2044 Bond Future | | | | | | 2 | 4,600,000 | 0.00 | |
| 12:24:22 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 169,000,000 | 0.00 Member | Buy |
| 12:24:22 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 14,300,000 | 0.00 Member | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Buy |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 3,700,000 | 0.00 Client | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 49,500,000 | 0.00 Member | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 33,800,000 | 0.00 Member | Buy |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 33,800,000 | 0.00 Member | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 52,200,000 | 0.00 Member | Buy |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 49,500,000 | 0.00 Member | Buy |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 14,300,000 | 0.00 Member | Buy |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 14,300,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 49,500,000 | 0.00 Client | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 33,800,000 | 0.00 Client | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 13,100,000 | 0.00 Member | Buy |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 13,100,000 | 0.00 Client | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 13,100,000 | 0.00 Member | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 52,200,000 | 0.00 Client | Sell |
| 12:32:41 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 52,200,000 | 0.00 Member | Sell |
| 12:32:42 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 12:32:42 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 12:32:42 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 12:32:42 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 12:32:42 | R2048 | On 05/08/2021 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| Total for R2048 Bond Future | | | | | | 25 | 676,000,000 | 0.00 | |
| 15:34:11 | R209 | On 05/08/2021 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 15:51:03 | R209 | On 05/08/2021 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 15:53:57 | R209 | On 05/08/2021 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 15:53:57 | R209 | On 05/08/2021 | | | Bond Future | 1 | 50,000,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 4 | 200,000,000 | 0.00 | |
| 10:44:51 | R212 | On 05/08/2021 | | | Bond Future | 1 | 13,400,000 | 0.00 Member | Buy |
| 10:44:51 | R212 | On 05/08/2021 | | | Bond Future | 1 | 14,600,000 | 0.00 Member | Sell |
| 12:44:47 | R212 | On 05/08/2021 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Buy |
| 12:44:47 | R212 | On 05/08/2021 | | | Bond Future | 1 | 13,400,000 | 0.00 Member | Sell |
| 12:44:47 | R212 | On 05/08/2021 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 12:44:47 | R212 | On 05/08/2021 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 12:44:47 | R212 | On 05/08/2021 | | | Bond Future | 1 | 13,400,000 | 0.00 Client | Buy |
| Total for R212 Bond Future | | | | | | 7 | 58,400,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 123 | 1,863,800,000 | 0.00 | |