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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/09/2022

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 12:12:28 | GOVI | On 03/11/2022 | | GOVI | 1 | 150,000 | 0.00 Member | Sell |
| 12:12:28 | GOVI | On 03/11/2022 | | GOVI | 1 | 150,000 | 0.00 Member | Buy |
| Total for GOVI GOVI | | | | | 2 | 300,000 | 0.00 | |
| 10:24:00 | I2025 | On 03/11/2022 | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 11:42:40 | I2025 | On 03/11/2022 | | Bond Future | 1 | 1,600,000 | 0.00 Client | Buy |
| Total for I2025 Bond Future | | | | | 2 | 3,200,000 | 0.00 | |
| 4:46:22 | R186 | On 03/11/2022 | | Bond Future | 1 | 5,400,000 | 0.00 Member | Sell |
| 15:38:10 | R186 | On 03/11/2022 | | Bond Future | 1 | 5,400,000 | 0.00 Member | Buy |
| 15:38:33 | R186 | On 03/11/2022 | | Bond Future | 1 | 5,400,000 | 0.00 Member | Sell |
| 15:38:33 | R186 | On 03/11/2022 | | Bond Future | 1 | 5,400,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| Total for R186 Bond Future | | | | | | 4 | 21,600,000 | 0.00 | |
| 14:46:22 | R2035 | On 03/11/2022 | | | Bond Future | 1 | 21,200,000 | 0.00 Member | Sell |
| 15:40:00 | R2035 | On 03/11/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 15:40:55 | R2035 | On 03/11/2022 | | | Bond Future | 1 | 18,600,000 | 0.00 Member | Buy |
| 15:40:55 | R2035 | On 03/11/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 15:40:55 | R2035 | On 03/11/2022 | | | Bond Future | 1 | 18,600,000 | 0.00 Member | Sell |
| 15:40:55 | R2035 | On 03/11/2022 | | | Bond Future | 1 | 18,600,000 | 0.00 Client | Buy |
| 15:40:55 | R2035 | On 03/11/2022 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Buy |
| Total for R2035 Bond Future | | | | | | 7 | 84,800,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 15 | 109,900,000 | 0.00 | |