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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/03/2023

| Matched Time                      | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 9:23:39                           | R186             | On 02/11/2023 |              | Bond Future | 1               | 1,500,000        | 0.00 Member   | Sell         |
| 9:23:39                           | R186             | On 02/11/2023 |              | Bond Future | 1               | 1,500,000        | 0.00 Member   | Buy          |
| <b>Total for R186 Bond Future</b> |                  |               |              |             | <b>2</b>        | <b>3,000,000</b> | <b>0.00</b>   |              |
| 12:32:10                          | R2030            | On 02/11/2023 |              | Bond Future | 1               | 8,000,000        | 0.00 Member   | Buy          |
| 12:32:10                          | R2030            | On 02/11/2023 |              | Bond Future | 1               | 8,000,000        | 0.00 Member   | Sell         |
| 13:14:21                          | R2030            | On 04/05/2023 |              | Bond Future | 1               | 91,400,000       | 0.00 Member   | Sell         |
| 13:54:34                          | R2030            | On 04/05/2023 |              | Bond Future | 1               | 8,100,000        | 0.00 Member   | Buy          |
| 13:58:53                          | R2030            | On 04/05/2023 |              | Bond Future | 1               | 2,000,000        | 0.00 Member   | Sell         |
| 13:58:53                          | R2030            | On 04/05/2023 |              | Bond Future | 1               | 2,000,000        | 0.00 Client   | Buy          |
| 13:58:53                          | R2030            | On 04/05/2023 |              | Bond Future | 1               | 19,000,000       | 0.00 Client   | Buy          |
| 13:58:53                          | R2030            | On 04/05/2023 |              | Bond Future | 1               | 25,000,000       | 0.00 Client   | Buy          |
| 13:58:53                          | R2030            | On 04/05/2023 |              | Bond Future | 1               | 14,700,000       | 0.00 Client   | Buy          |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 5,600,000          | 0.00 Client   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 5,600,000          | 0.00 Member   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Member   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 14,700,000         | 0.00 Member   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 15,000,000         | 0.00 Member   | Sell         |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 2,000,000          | 0.00 Member   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 19,000,000         | 0.00 Member   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 2,000,000          | 0.00 Member   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 2,000,000          | 0.00 Member   | Sell         |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 15,000,000         | 0.00 Client   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 15,000,000         | 0.00 Member   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 8,100,000          | 0.00 Member   | Sell         |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 8,100,000          | 0.00 Client   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Member   | Sell         |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 14,700,000         | 0.00 Member   | Sell         |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 2,000,000          | 0.00 Client   | Buy          |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 19,000,000         | 0.00 Member   | Sell         |
| 13:58:53                           | R2030            | On 04/05/2023 |        |              | Bond Future | 1               | 5,600,000          | 0.00 Member   | Sell         |
| 14:10:54                           | R2030            | On 02/11/2023 |        |              | Bond Future | 1               | 8,000,000          | 0.00 Member   | Buy          |
| 14:10:54                           | R2030            | On 02/11/2023 |        |              | Bond Future | 1               | 8,000,000          | 0.00 Client   | Sell         |
| <b>Total for R2030 Bond Future</b> |                  |               |        |              |             | <b>29</b>       | <b>397,600,000</b> | <b>0.00</b>   |              |
| 13:14:21                           | R2040            | On 04/05/2023 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Sell         |
| 13:51:54                           | R2040            | On 04/05/2023 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Buy          |
| 13:52:47                           | R2040            | On 04/05/2023 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Sell         |
| 13:52:47                           | R2040            | On 04/05/2023 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Client   | Buy          |
| 16:30:05                           | R2040            | On 02/11/2023 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Member   | Buy          |
| 16:30:05                           | R2040            | On 02/11/2023 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Member   | Sell         |
| 16:32:04                           | R2040            | On 02/11/2023 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Member   | Buy          |
| 16:32:04                           | R2040            | On 02/11/2023 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Client   | Sell         |
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>8</b>        | <b>27,200,000</b>  | <b>0.00</b>   |              |

| Matched Time                           | Contract Details | Strike        | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|--|------------------|---------------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:30:05                               | R213             | On 02/11/2023 |           | Bond Future | 1            | 1,800,000          | 0.00 Member | Buy       |
| 16:30:05                               | R213             | On 02/11/2023 |           | Bond Future | 1            | 1,800,000          | 0.00 Member | Sell      |
| 16:32:37                               | R213             | On 02/11/2023 |           | Bond Future | 1            | 1,800,000          | 0.00 Member | Buy       |
| 16:32:37                               | R213             | On 02/11/2023 |           | Bond Future | 1            | 1,800,000          | 0.00 Client | Sell      |
| <b>Total for R213 Bond Future</b>      |                  |               |           |             | <b>4</b>     | <b>7,200,000</b>   | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |           |             | <b>43</b>    | <b>435,000,000</b> | <b>0.00</b> |           |