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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/06/2023

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product      | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|--------------|-----------------|------------------|---------------|--------------|
| 16:41:45                           | ALBI             | On 03/08/2023 |        |              | Index Future | 1               | 40,000           | 0.00 Member   | Sell         |
| 16:42:28                           | ALBI             | On 03/08/2023 |        |              | Index Future | 1               | 40,000           | 0.00 Member   | Buy          |
| 16:43:00                           | ALBI             | On 03/08/2023 |        |              | Index Future | 1               | 40,000           | 0.00 Member   | Sell         |
| 17:00:36                           | ALBI             | On 03/08/2023 |        |              | Index Future | 1               | 40,000           | 0.00 Client   | Buy          |
| <b>Total for ALBI Index Future</b> |                  |               |        |              |              | <b>4</b>        | <b>160,000</b>   | <b>0.00</b>   |              |
| 10:27:55                           | R186             | On 02/11/2023 |        |              | Bond Future  | 1               | 2,000,000        | 0.00 Member   | Buy          |
| 10:27:55                           | R186             | On 02/11/2023 |        |              | Bond Future  | 1               | 2,000,000        | 0.00 Member   | Sell         |
| 10:45:11                           | R186             | On 02/11/2023 |        |              | Bond Future  | 1               | 2,000,000        | 0.00 Member   | Buy          |
| 10:45:11                           | R186             | On 02/11/2023 |        |              | Bond Future  | 1               | 2,000,000        | 0.00 Client   | Sell         |
| <b>Total for R186 Bond Future</b>  |                  |               |        |              |              | <b>4</b>        | <b>8,000,000</b> | <b>0.00</b>   |              |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 12:24:40                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 122,600,000          | 0.00 Member   | Buy          |
| 12:24:40                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 122,600,000          | 0.00 Member   | Sell         |
| 13:23:28                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 122,600,000          | 0.00 Client   | Sell         |
| 13:23:28                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 122,600,000          | 0.00 Member   | Buy          |
| 15:25:51                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Client   | Sell         |
| 15:25:51                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 196,000,000          | 0.00 Member   | Buy          |
| 15:25:51                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Buy          |
| 16:12:08                           | R2032            | On 03/08/2023 | 11.50  | Put          | Bond Future | 1               | 22,000,000           | 0.00 Client   | Sell         |
| 16:12:08                           | R2032            | On 03/08/2023 | 11.50  | Put          | Bond Future | 1               | 22,000,000           | 0.00 Member   | Buy          |
| 17:12:59                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Member   | Sell         |
| 17:15:31                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 165,000,000          | 0.00 Member   | Sell         |
| 17:15:31                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 28,000,000           | 0.00 Member   | Buy          |
| 17:15:31                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 165,000,000          | 0.00 Member   | Buy          |
| 17:15:31                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 28,000,000           | 0.00 Client   | Sell         |
| 17:15:31                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Client   | Sell         |
| 17:15:31                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 28,000,000           | 0.00 Member   | Sell         |
| 17:15:31                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Member   | Buy          |
| 17:15:31                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 165,000,000          | 0.00 Client   | Sell         |
| <b>Total for R2032 Bond Future</b> |                  |               |        |              |             | <b>18</b>       | <b>1,326,400,000</b> | <b>0.00</b>   |              |
| 10:47:03                           | R2035            | On 03/08/2023 |        |              | Bond Future | 1               | 73,400,000           | 0.00 Member   | Sell         |
| 10:47:03                           | R2035            | On 03/08/2023 |        |              | Bond Future | 1               | 73,300,000           | 0.00 Member   | Buy          |
| 16:22:17                           | R2035            | On 03/08/2023 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 16:22:17                           | R2035            | On 03/08/2023 |        |              | Bond Future | 1               | 100,000              | 0.00 Client   | Buy          |
| 16:22:17                           | R2035            | On 03/08/2023 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Buy          |
| <b>Total for R2035 Bond Future</b> |                  |               |        |              |             | <b>5</b>        | <b>147,000,000</b>   | <b>0.00</b>   |              |
| 13:22:08                           | R209             | On 03/08/2023 |        |              | Bond Future | 1               | 400,000              | 0.00 Member   | Sell         |
| 17:30:04                           | R209             | On 03/08/2023 |        |              | Bond Future | 1               | 400,000              | 0.00 Member   | Buy          |
| 17:31:24                           | R209             | On 03/08/2023 |        |              | Bond Future | 1               | 400,000              | 0.00 Member   | Sell         |
| 17:31:24                           | R209             | On 03/08/2023 |        |              | Bond Future | 1               | 400,000              | 0.00 Client   | Buy          |

| Matched Time | Contract Details                       | Strike | Call/ Put | Product | No of Trades | Nominal              | Trade Type | Buy/ Sell   |
|--------------|--|--------|-----------|---------|--------------|----------------------|------------|-------------|
|              | Total for R209 Bond Future             |        |           |         | 4            | 1,600,000            |            | 0.00        |
|              | <b>Grand Total for all Instruments</b> |        |           |         | <b>35</b>    | <b>1,483,160,000</b> |            | <b>0.00</b> |