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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/05/2022

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 10:33:53                           | I2046            | On 04/08/2022 |              | Bond Future | 1               | 16,000,000           | 0.00 Member   | Sell         |
| 10:33:53                           | I2046            | On 04/08/2022 |              | Bond Future | 1               | 16,000,000           | 0.00 Member   | Buy          |
| 11:10:38                           | I2046            | On 04/08/2022 |              | Bond Future | 1               | 16,000,000           | 0.00 Member   | Sell         |
| 11:10:38                           | I2046            | On 04/08/2022 |              | Bond Future | 1               | 16,000,000           | 0.00 Client   | Buy          |
| <b>Total for I2046 Bond Future</b> |                  |               |              |             | <b>4</b>        | <b>64,000,000</b>    | <b>0.00</b>   |              |
| 10:16:56                           | R186             | On 04/08/2022 |              | Bond Future | 1               | 380,000,000          | 0.00 Member   | Buy          |
| 10:16:56                           | R186             | On 04/08/2022 |              | Bond Future | 1               | 380,000,000          | 0.00 Member   | Sell         |
| 16:43:18                           | R186             | On 04/08/2022 |              | Bond Future | 1               | 380,000,000          | 0.00 Member   | Sell         |
| 16:43:18                           | R186             | On 04/08/2022 |              | Bond Future | 1               | 380,000,000          | 0.00 Client   | Buy          |
| <b>Total for R186 Bond Future</b>  |                  |               |              |             | <b>4</b>        | <b>1,520,000,000</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 |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 14:24:08                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 32,000,000         | 0.00 Member   | Buy          |
| 14:24:08                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 43,000,000         | 0.00 Member   | Sell         |
| 16:42:37                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 9,800,000          | 0.00 Member   | Buy          |
| 16:42:37                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 1,200,000          | 0.00 Member   | Sell         |
| 16:42:37                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 1,200,000          | 0.00 Member   | Buy          |
| 16:42:37                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 1,200,000          | 0.00 Client   | Buy          |
| 16:42:37                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 9,800,000          | 0.00 Member   | Sell         |
| 16:42:37                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 9,800,000          | 0.00 Client   | Buy          |
| 16:42:37                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 32,000,000         | 0.00 Member   | Sell         |
| 16:42:37                           | R2030            | On 04/08/2022 |        |              | Bond Future | 1               | 32,000,000         | 0.00 Client   | Buy          |
| <b>Total for R2030 Bond Future</b> |                  |               |        |              |             | <b>10</b>       | <b>172,000,000</b> | <b>0.00</b>   |              |
| 14:14:05                           | R2035            | On 04/08/2022 |        |              | Bond Future | 1               | 1,100,000          | 0.00 Member   | Sell         |
| 14:14:05                           | R2035            | On 04/08/2022 |        |              | Bond Future | 1               | 1,100,000          | 0.00 Member   | Buy          |
| 16:44:19                           | R2035            | On 04/08/2022 |        |              | Bond Future | 1               | 1,100,000          | 0.00 Member   | Buy          |
| 16:44:19                           | R2035            | On 04/08/2022 |        |              | Bond Future | 1               | 1,100,000          | 0.00 Client   | Sell         |
| <b>Total for R2035 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>4,400,000</b>   | <b>0.00</b>   |              |
| 10:17:45                           | R2040            | On 04/08/2022 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |
| 10:17:45                           | R2040            | On 04/08/2022 |        |              | Bond Future | 1               | 100,000            | 0.00 Client   | Sell         |
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>2</b>        | <b>200,000</b>     | <b>0.00</b>   |              |
| 13:21:03                           | R2044            | On 04/08/2022 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |
| 13:21:03                           | R2044            | On 04/08/2022 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Sell         |
| 13:26:52                           | R2044            | On 04/08/2022 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |
| 14:17:32                           | R2044            | On 04/08/2022 |        |              | Bond Future | 1               | 100,000            | 0.00 Client   | Sell         |
| <b>Total for R2044 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>400,000</b>     | <b>0.00</b>   |              |
| 16:52:18                           | R214             | On 04/08/2022 |        |              | Bond Future | 1               | 10,200,000         | 0.00 Member   | Sell         |
| 16:52:18                           | R214             | On 04/08/2022 |        |              | Bond Future | 1               | 14,500,000         | 0.00 Member   | Buy          |

| Matched Time                           | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 3,200,000            | 0.00 Member   | Sell         |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 200,000              | 0.00 Client   | Sell         |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 200,000              | 0.00 Member   | Sell         |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 10,200,000           | 0.00 Member   | Buy          |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 900,000              | 0.00 Member   | Sell         |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 3,200,000            | 0.00 Member   | Buy          |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 3,200,000            | 0.00 Client   | Sell         |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 200,000              | 0.00 Member   | Buy          |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 900,000              | 0.00 Member   | Buy          |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 900,000              | 0.00 Client   | Sell         |
| 17:08:46                               | R214             | On 04/08/2022 |              | Bond Future | 1               | 10,200,000           | 0.00 Client   | Sell         |
| <b>Total for R214 Bond Future</b>      |                  |               |              |             | <b>13</b>       | <b>58,000,000</b>    | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |              |             | <b>41</b>       | <b>1,819,000,000</b> | <b>0.00</b>   |              |