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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/09/2020

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product      | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|------------------|---------------|--------------|
| 16:44:48                           | ALBI             | On 05/11/2020 |              | Index Future | 1               | 170,000          | 0.00 Member   | Sell         |
| 16:44:48                           | ALBI             | On 05/11/2020 |              | Index Future | 1               | 170,000          | 0.00 Member   | Buy          |
| 16:52:38                           | ALBI             | On 05/11/2020 |              | Index Future | 1               | 170,000          | 0.00 Member   | Sell         |
| 16:52:38                           | ALBI             | On 05/11/2020 |              | Index Future | 1               | 170,000          | 0.00 Member   | Buy          |
| 17:10:31                           | ALBI             | On 05/11/2020 |              | Index Future | 1               | 170,000          | 0.00 Client   | Buy          |
| 17:10:31                           | ALBI             | On 05/11/2020 |              | Index Future | 1               | 170,000          | 0.00 Member   | Sell         |
| <b>Total for ALBI Index Future</b> |                  |               |              |              | <b>6</b>        | <b>1,020,000</b> | <b>0.00</b>   |              |
| 8:24:09                            | R186             | On 05/11/2020 |              | Bond Future  | 1               | 6,300,000        | 0.00 Member   | Sell         |
| 8:24:09                            | R186             | On 05/11/2020 |              | Bond Future  | 1               | 6,300,000        | 0.00 Client   | Buy          |
| 8:24:43                            | R186             | On 05/11/2020 |              | Bond Future  | 1               | 4,000,000        | 0.00 Client   | Buy          |
| 8:24:43                            | R186             | On 05/11/2020 |              | Bond Future  | 1               | 4,000,000        | 0.00 Member   | Sell         |
| 8:25:22                            | R186             | On 05/11/2020 |              | Bond Future  | 1               | 2,300,000        | 0.00 Member   | Sell         |



| Matched Time | Contract Details | Strike        | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|-----------|-------------|--------------|------------|-------------|-----------|
| 8:25:22      | R186             | On 05/11/2020 |           | Bond Future | 1            | 2,300,000  | 0.00 Client | Buy       |
| 8:34:00      | R186             | On 05/11/2020 |           | Bond Future | 1            | 5,300,000  | 0.00 Client | Buy       |
| 8:34:00      | R186             | On 05/11/2020 |           | Bond Future | 1            | 5,300,000  | 0.00 Member | Sell      |
| 8:36:31      | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,200,000  | 0.00 Member | Sell      |
| 8:36:31      | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,200,000  | 0.00 Client | Buy       |
| 9:24:07      | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,000,000  | 0.00 Member | Sell      |
| 9:29:45      | R186             | On 05/11/2020 |           | Bond Future | 1            | 5,800,000  | 0.00 Member | Sell      |
| 9:29:45      | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,200,000  | 0.00 Member | Sell      |
| 9:29:45      | R186             | On 05/11/2020 |           | Bond Future | 1            | 5,800,000  | 0.00 Client | Buy       |
| 9:29:45      | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,200,000  | 0.00 Client | Buy       |
| 9:35:00      | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,000,000  | 0.00 Member | Buy       |
| 9:40:10      | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,000,000  | 0.00 Member | Sell      |
| 9:40:10      | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,000,000  | 0.00 Client | Buy       |
| 10:51:18     | R186             | On 05/11/2020 |           | Bond Future | 1            | 6,100,000  | 0.00 Client | Buy       |
| 10:51:18     | R186             | On 05/11/2020 |           | Bond Future | 1            | 6,100,000  | 0.00 Member | Sell      |
| 10:51:48     | R186             | On 05/11/2020 |           | Bond Future | 1            | 3,000,000  | 0.00 Member | Sell      |
| 10:51:48     | R186             | On 05/11/2020 |           | Bond Future | 1            | 3,000,000  | 0.00 Client | Buy       |
| 10:52:09     | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,700,000  | 0.00 Client | Buy       |
| 10:52:09     | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,700,000  | 0.00 Member | Sell      |
| 11:02:48     | R186             | On 05/11/2020 |           | Bond Future | 1            | 24,000,000 | 0.00 Member | Sell      |
| 11:02:48     | R186             | On 05/11/2020 |           | Bond Future | 1            | 600,000    | 0.00 Member | Buy       |
| 12:09:12     | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,500,000  | 0.00 Member | Sell      |
| 12:10:13     | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,500,000  | 0.00 Member | Buy       |
| 12:15:24     | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,500,000  | 0.00 Member | Buy       |
| 14:31:23     | R186             | On 05/11/2020 |           | Bond Future | 1            | 1,500,000  | 0.00 Client | Sell      |
| 14:35:53     | R186             | On 05/11/2020 |           | Bond Future | 1            | 600,000    | 0.00 Member | Sell      |
| 14:35:53     | R186             | On 05/11/2020 |           | Bond Future | 1            | 600,000    | 0.00 Client | Buy       |
| 14:35:53     | R186             | On 05/11/2020 |           | Bond Future | 1            | 10,200,000 | 0.00 Member | Sell      |
| 14:35:53     | R186             | On 05/11/2020 |           | Bond Future | 1            | 13,200,000 | 0.00 Member | Sell      |
| 14:35:53     | R186             | On 05/11/2020 |           | Bond Future | 1            | 10,200,000 | 0.00 Member | Buy       |
| 14:35:53     | R186             | On 05/11/2020 |           | Bond Future | 1            | 13,200,000 | 0.00 Member | Buy       |
| 14:35:53     | R186             | On 05/11/2020 |           | Bond Future | 1            | 10,200,000 | 0.00 Client | Buy       |
| 14:35:53     | R186             | On 05/11/2020 |           | Bond Future | 1            | 13,200,000 | 0.00 Client | Buy       |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| <b>Total for R186 Bond Future</b>  |                  |               |        |              |             | <b>38</b>       | <b>179,800,000</b> | <b>0.00</b>   |              |
| 11:49:53                           | R197             | On 05/11/2020 |        |              | Bond Future | 1               | 3,400,000          | 0.00 Member   | Buy          |
| 11:49:53                           | R197             | On 05/11/2020 |        |              | Bond Future | 1               | 3,400,000          | 0.00 Member   | Sell         |
| 11:53:27                           | R197             | On 05/11/2020 |        |              | Bond Future | 1               | 3,400,000          | 0.00 Member   | Sell         |
| 11:53:27                           | R197             | On 05/11/2020 |        |              | Bond Future | 1               | 3,400,000          | 0.00 Client   | Buy          |
| <b>Total for R197 Bond Future</b>  |                  |               |        |              |             | <b>4</b>        | <b>13,600,000</b>  | <b>0.00</b>   |              |
| 12:09:12                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Sell         |
| 12:10:13                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |
| 12:15:24                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |
| 14:32:16                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 100,000            | 0.00 Client   | Sell         |
| <b>Total for R2032 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>400,000</b>     | <b>0.00</b>   |              |
| 12:09:12                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Sell         |
| 12:10:13                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Buy          |
| 12:15:24                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Buy          |
| 14:29:16                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000            | 0.00 Client   | Sell         |
| <b>Total for R2035 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>800,000</b>     | <b>0.00</b>   |              |
| 12:09:12                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000            | 0.00 Member   | Sell         |
| 12:10:13                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000            | 0.00 Member   | Buy          |
| 12:15:24                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000            | 0.00 Member   | Buy          |
| 14:24:34                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000            | 0.00 Client   | Sell         |
| <b>Total for R2037 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>3,600,000</b>   | <b>0.00</b>   |              |
| 12:09:13                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 1,300,000          | 0.00 Member   | Sell         |
| 12:10:13                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 1,300,000          | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 12:15:24                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 1,300,000        | 0.00 Member   | Buy          |
| 14:23:12                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 1,300,000        | 0.00 Client   | Sell         |
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>5,200,000</b> | <b>0.00</b>   |              |
| 12:09:13                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000          | 0.00 Member   | Sell         |
| 12:10:13                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000          | 0.00 Member   | Buy          |
| 12:15:24                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000          | 0.00 Member   | Buy          |
| 13:26:09                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 3,000,000        | 0.00 Member   | Sell         |
| 13:26:09                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 3,000,000        | 0.00 Client   | Buy          |
| 14:24:09                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000          | 0.00 Client   | Sell         |
| <b>Total for R2044 Bond Future</b> |                  |               |        |              |             | <b>6</b>        | <b>9,600,000</b> | <b>0.00</b>   |              |
| 12:09:13                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000          | 0.00 Member   | Sell         |
| 12:10:13                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000          | 0.00 Member   | Buy          |
| 12:15:24                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000          | 0.00 Member   | Buy          |
| 14:23:41                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000          | 0.00 Client   | Sell         |
| <b>Total for R2048 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>2,400,000</b> | <b>0.00</b>   |              |
| 11:29:45                           | R209             | On 06/05/2021 | 11.25  | Put          | Bond Future | 1               | 100,000,000      | 0.00 Member   | Buy          |
| 11:29:45                           | R209             | On 06/05/2021 |        |              | Bond Future | 1               | 32,500,000       | 0.00 Member   | Buy          |
| 11:29:45                           | R209             | On 06/05/2021 | 12.25  | Put          | Bond Future | 1               | 100,000,000      | 0.00 Member   | Sell         |
| 11:29:45                           | R209             | On 06/05/2021 | 10.25  | Call         | Bond Future | 1               | 50,000,000       | 0.00 Member   | Sell         |
| 11:29:45                           | R209             | On 06/05/2021 | 10.25  | Call         | Bond Future | 1               | 50,000,000       | 0.00 Member   | Buy          |
| 11:29:45                           | R209             | On 06/05/2021 |        |              | Bond Future | 1               | 32,500,000       | 0.00 Member   | Sell         |
| 11:29:45                           | R209             | On 06/05/2021 | 11.25  | Put          | Bond Future | 1               | 100,000,000      | 0.00 Member   | Sell         |
| 11:29:45                           | R209             | On 06/05/2021 | 12.25  | Put          | Bond Future | 1               | 100,000,000      | 0.00 Member   | Buy          |
| 13:24:12                           | R209             | On 06/05/2021 | 11.25  | Put          | Bond Future | 1               | 100,000,000      | 0.00 Client   | Buy          |
| 13:24:12                           | R209             | On 06/05/2021 | 11.25  | Put          | Bond Future | 1               | 100,000,000      | 0.00 Member   | Sell         |
| 13:24:35                           | R209             | On 06/05/2021 | 10.25  | Call         | Bond Future | 1               | 50,000,000       | 0.00 Client   | Sell         |
| 13:24:35                           | R209             | On 06/05/2021 | 10.25  | Call         | Bond Future | 1               | 50,000,000       | 0.00 Member   | Buy          |
| 13:24:44                           | R209             | On 06/05/2021 |        |              | Bond Future | 1               | 32,500,000       | 0.00 Client   | Buy          |

| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|----------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 13:24:44                               | R209             | On 06/05/2021 |        |              | Bond Future | 1               | 32,500,000           | 0.00 Member   | Sell         |
| 15:50:49                               | R209             | On 06/05/2021 | 12.25  | Put          | Bond Future | 1               | 100,000,000          | 0.00 Client   | Sell         |
| 15:50:49                               | R209             | On 06/05/2021 | 12.25  | Put          | Bond Future | 1               | 100,000,000          | 0.00 Member   | Buy          |
| <b>Total for R209 Bond Future</b>      |                  |               |        |              |             | <b>16</b>       | <b>1,130,000,000</b> | <b>0.00</b>   |              |
| 11:49:53                               | R210             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Member   | Buy          |
| 11:49:53                               | R210             | On 05/11/2020 |        |              | Bond Future | 1               | 3,100,000            | 0.00 Member   | Sell         |
| 11:53:16                               | R210             | On 05/11/2020 |        |              | Bond Future | 1               | 2,100,000            | 0.00 Client   | Buy          |
| 11:53:16                               | R210             | On 05/11/2020 |        |              | Bond Future | 1               | 2,100,000            | 0.00 Member   | Buy          |
| 11:53:16                               | R210             | On 05/11/2020 |        |              | Bond Future | 1               | 2,100,000            | 0.00 Member   | Sell         |
| 11:54:30                               | R210             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Member   | Sell         |
| 11:54:30                               | R210             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Member   | Buy          |
| <b>Total for R210 Bond Future</b>      |                  |               |        |              |             | <b>7</b>        | <b>12,400,000</b>    | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>97</b>       | <b>1,358,820,000</b> | <b>0.00</b>   |              |