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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/02/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:05	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Sell
10:30:05	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Buy
Total for R186 Bond Future					2	600,000	0.00	
11:15:14	R2030	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Sell
11:15:14	R2030	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Buy
11:25:10	R2030	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Sell
11:25:10	R2030	On 03/08/2023		Bond Future	1	10,000,000	0.00 Client	Buy
16:08:47	R2030	On 04/05/2023		Bond Future	1	110,000,000	0.00 Member	Buy
16:08:47	R2030	On 04/05/2023		Bond Future	1	110,000,000	0.00 Member	Sell
16:12:11	R2030	On 04/05/2023		Bond Future	1	110,000,000	0.00 Member	Sell
16:12:11	R2030	On 04/05/2023		Bond Future	1	110,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						8	480,000,000	0.00	
10:30:05	R2032	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Sell
10:30:05	R2032	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Buy
11:15:14	R2032	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Sell
11:15:14	R2032	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Buy
11:25:18	R2032	On 04/05/2023			Bond Future	1	5,000,000	0.00 Client	Buy
11:25:18	R2032	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Sell
17:24:38	R2032	On 04/05/2023			Bond Future	1	50,900,000	0.00 Member	Buy
17:45:09	R2032	On 04/05/2023			Bond Future	1	17,800,000	0.00 Member	Sell
17:48:06	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
17:48:06	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
17:48:06	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
17:48:07	R2032	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Buy
17:48:07	R2032	On 04/05/2023			Bond Future	1	3,100,000	0.00 Client	Sell
17:48:07	R2032	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Sell
17:48:08	R2032	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:48:08	R2032	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Sell
17:48:08	R2032	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:48:08	R2032	On 04/05/2023			Bond Future	1	22,300,000	0.00 Member	Sell
17:48:08	R2032	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Sell
17:48:08	R2032	On 04/05/2023			Bond Future	1	22,300,000	0.00 Member	Buy
17:48:08	R2032	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
17:48:08	R2032	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Sell
17:48:08	R2032	On 04/05/2023			Bond Future	1	1,400,000	0.00 Member	Buy
17:48:08	R2032	On 04/05/2023			Bond Future	1	1,400,000	0.00 Client	Sell
17:48:08	R2032	On 04/05/2023			Bond Future	1	1,400,000	0.00 Member	Sell
17:48:08	R2032	On 04/05/2023			Bond Future	1	22,300,000	0.00 Client	Sell
17:48:09	R2032	On 04/05/2023			Bond Future	1	17,800,000	0.00 Client	Sell
17:48:09	R2032	On 04/05/2023			Bond Future	1	17,800,000	0.00 Member	Buy
Total for R2032 Bond Future						28	228,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:14	R2035	On 04/05/2023			Bond Future	1	15,000,000	0.00 Member	Sell
11:15:14	R2035	On 04/05/2023			Bond Future	1	15,000,000	0.00 Member	Buy
11:25:34	R2035	On 04/05/2023			Bond Future	1	15,000,000	0.00 Member	Sell
11:25:34	R2035	On 04/05/2023			Bond Future	1	15,000,000	0.00 Client	Buy
17:24:38	R2035	On 04/05/2023			Bond Future	1	20,600,000	0.00 Member	Buy
17:41:39	R2035	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	1,100,000	0.00 Client	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	11,800,000	0.00 Member	Buy
17:42:35	R2035	On 04/05/2023			Bond Future	1	2,800,000	0.00 Member	Buy
17:42:35	R2035	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	2,800,000	0.00 Member	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	11,800,000	0.00 Client	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	2,800,000	0.00 Client	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
17:42:35	R2035	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Buy
17:42:35	R2035	On 04/05/2023			Bond Future	1	3,400,000	0.00 Client	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	11,800,000	0.00 Member	Sell
17:42:35	R2035	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Buy
Total for R2035 Bond Future						20	142,400,000	0.00	
9:49:06	R2037	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Buy
9:49:06	R2037	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
9:49:36	R2037	On 04/05/2023			Bond Future	1	2,700,000	0.00 Client	Buy
9:49:36	R2037	On 04/05/2023			Bond Future	1	2,700,000	0.00 Client	Sell
9:50:07	R2037	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Buy
9:50:07	R2037	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Sell
9:50:41	R2037	On 04/05/2023			Bond Future	1	3,900,000	0.00 Client	Sell
9:50:41	R2037	On 04/05/2023			Bond Future	1	3,900,000	0.00 Client	Buy
9:50:58	R2037	On 04/05/2023			Bond Future	1	40,600,000	0.00 Client	Buy
9:50:58	R2037	On 04/05/2023			Bond Future	1	40,600,000	0.00 Client	Sell
9:51:13	R2037	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Sell
9:51:13	R2037	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:24:38	R2037	On 04/05/2023			Bond Future	1	442,100,000	0.00 Member	Buy
17:37:38	R2037	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Buy
17:41:19	R2037	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	8,600,000	0.00 Member	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	12,600,000	0.00 Member	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	133,000,000	0.00 Member	Buy
17:41:19	R2037	On 04/05/2023			Bond Future	1	133,000,000	0.00 Member	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	4,900,000	0.00 Client	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
17:41:19	R2037	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	279,900,000	0.00 Member	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	12,600,000	0.00 Member	Buy
17:41:19	R2037	On 04/05/2023			Bond Future	1	279,900,000	0.00 Member	Buy
17:41:19	R2037	On 04/05/2023			Bond Future	1	12,600,000	0.00 Client	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	8,600,000	0.00 Member	Buy
17:41:19	R2037	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Buy
17:41:19	R2037	On 04/05/2023			Bond Future	1	8,600,000	0.00 Client	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	279,900,000	0.00 Client	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	133,000,000	0.00 Client	Sell
17:41:19	R2037	On 04/05/2023			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R2037 Bond Future						34	1,867,800,000	0.00	
10:19:27	R2040	On 04/05/2023			Bond Future	1	7,000,000	0.00 Member	Sell
11:12:19	R2040	On 04/05/2023			Bond Future	1	7,000,000	0.00 Client	Buy
12:22:05	R2040	On 03/08/2023			Bond Future	1	147,700,000	0.00 Member	Sell
12:22:05	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
14:07:16	R2040	On 03/08/2023			Bond Future	1	36,300,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	31,600,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	31,600,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	36,300,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
14:07:17	R2040	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
14:07:17	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	20,000,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	18,600,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	13,600,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	8,200,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	13,600,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	8,200,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	8,200,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	7,500,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	18,600,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	7,500,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	7,500,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	2,600,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	13,600,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	2,200,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	1,700,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	31,600,000	0.00 Member	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	36,300,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	18,600,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
14:07:17	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
14:07:17	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Sell
Total for R2040 Bond Future						57	604,800,000	0.00	
17:05:31	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
17:05:31	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
17:07:35	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
17:07:35	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
Total for R2044 Bond Future						4	400,000	0.00	
15:25:30	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
15:25:30	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
15:40:59	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
15:40:59	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
16:21:57	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
16:21:57	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
16:34:58	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Buy
16:34:58	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
Total for R2048 Bond Future						8	2,400,000	0.00	
10:30:05	R209	On 02/11/2023			Bond Future	1	10,600,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:05	R209	On 02/11/2023		Bond Future	1	10,600,000	0.00 Member	Sell
Total for R209 Bond Future					2	21,200,000	0.00	
10:15:17	R213	On 02/11/2023		Bond Future	1	10,700,000	0.00 Member	Buy
10:15:17	R213	On 02/11/2023		Bond Future	1	10,700,000	0.00 Member	Sell
Total for R213 Bond Future					2	21,400,000	0.00	
Grand Total for all Instruments					165	3,369,600,000	0.00	