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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:58:55	R186	On 03/08/2023		Bond Future	1	1,000,000	0.00 Client	Sell
8:58:55	R186	On 03/08/2023		Bond Future	1	1,000,000	0.00 Member	Buy
10:18:12	R186	On 02/11/2023		Bond Future	1	49,800,000	0.00 Member	Buy
10:18:12	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Member	Sell
10:50:16	R186	On 02/11/2023		Bond Future	1	47,500,000	0.00 Member	Sell
10:50:16	R186	On 02/11/2023		Bond Future	1	1,900,000	0.00 Member	Sell
10:50:16	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Client	Sell
10:50:16	R186	On 02/11/2023		Bond Future	1	1,900,000	0.00 Client	Sell
10:50:16	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Member	Buy
10:50:16	R186	On 02/11/2023		Bond Future	1	47,500,000	0.00 Member	Buy
10:50:16	R186	On 02/11/2023		Bond Future	1	47,500,000	0.00 Client	Sell
10:50:16	R186	On 02/11/2023		Bond Future	1	1,900,000	0.00 Member	Buy
10:52:31	R186	On 02/11/2023		Bond Future	1	41,100,000	0.00 Member	Buy
10:52:31	R186	On 02/11/2023		Bond Future	1	41,100,000	0.00 Member	Sell
11:37:36	R186	On 02/11/2023		Bond Future	1	41,100,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:37:36	R186	On 02/11/2023			Bond Future	1	41,100,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>365,600,000</b>	<b>0.00</b>	
8:58:55	R2030	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Sell
8:58:55	R2030	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
11:51:14	R2030	On 03/08/2023			Bond Future	1	10,400,000	0.00 Member	Buy
12:57:10	R2030	On 03/08/2023			Bond Future	1	5,300,000	0.00 Member	Sell
12:58:30	R2030	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Sell
12:58:30	R2030	On 03/08/2023			Bond Future	1	1,600,000	0.00 Client	Sell
12:58:30	R2030	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Buy
12:58:30	R2030	On 03/08/2023			Bond Future	1	3,500,000	0.00 Client	Sell
12:58:30	R2030	On 03/08/2023			Bond Future	1	5,300,000	0.00 Client	Sell
12:58:30	R2030	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
12:58:30	R2030	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Sell
12:58:30	R2030	On 03/08/2023			Bond Future	1	5,300,000	0.00 Member	Buy
17:22:02	R2030	On 03/08/2023			Bond Future	1	36,000,000	0.00 Member	Sell
17:22:02	R2030	On 03/08/2023			Bond Future	1	19,700,000	0.00 Member	Sell
17:22:02	R2030	On 03/08/2023			Bond Future	1	18,000,000	0.00 Member	Sell
17:45:09	R2030	On 03/08/2023			Bond Future	1	7,400,000	0.00 Member	Buy
17:51:34	R2030	On 03/08/2023			Bond Future	1	14,700,000	0.00 Member	Buy
17:52:23	R2030	On 03/08/2023			Bond Future	1	21,300,000	0.00 Member	Sell
17:52:23	R2030	On 03/08/2023			Bond Future	1	21,300,000	0.00 Client	Buy
17:52:23	R2030	On 03/08/2023			Bond Future	1	14,700,000	0.00 Member	Sell
17:52:23	R2030	On 03/08/2023			Bond Future	1	14,700,000	0.00 Client	Buy
17:52:23	R2030	On 03/08/2023			Bond Future	1	21,300,000	0.00 Member	Buy
17:53:35	R2030	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Buy
17:56:45	R2030	On 03/08/2023			Bond Future	1	11,700,000	0.00 Member	Sell
17:56:45	R2030	On 03/08/2023			Bond Future	1	8,000,000	0.00 Client	Buy
17:56:45	R2030	On 03/08/2023			Bond Future	1	11,700,000	0.00 Member	Buy
17:56:45	R2030	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Sell
17:56:45	R2030	On 03/08/2023			Bond Future	1	11,700,000	0.00 Client	Buy
17:56:59	R2030	On 03/08/2023			Bond Future	1	10,600,000	0.00 Member	Sell
17:56:59	R2030	On 03/08/2023			Bond Future	1	7,400,000	0.00 Member	Sell
17:56:59	R2030	On 03/08/2023			Bond Future	1	10,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:56:59	R2030	On 03/08/2023			Bond Future	1	7,400,000	0.00 Client	Buy
17:56:59	R2030	On 03/08/2023			Bond Future	1	10,600,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>33</b>	<b>338,400,000</b>	<b>0.00</b>	
9:57:04	R2032	On 03/08/2023			Bond Future	1	11,900,000	0.00 Member	Sell
9:57:04	R2032	On 03/08/2023			Bond Future	1	62,100,000	0.00 Member	Sell
11:31:56	R2032	On 03/08/2023			Bond Future	1	11,900,000	0.00 Member	Buy
11:33:58	R2032	On 03/08/2023			Bond Future	1	11,900,000	0.00 Member	Sell
11:33:58	R2032	On 03/08/2023			Bond Future	1	11,900,000	0.00 Client	Buy
11:34:23	R2032	On 03/08/2023			Bond Future	1	14,900,000	0.00 Member	Buy
11:36:08	R2032	On 03/08/2023			Bond Future	1	47,200,000	0.00 Client	Buy
11:36:08	R2032	On 03/08/2023			Bond Future	1	47,200,000	0.00 Member	Sell
11:36:08	R2032	On 03/08/2023			Bond Future	1	47,200,000	0.00 Member	Buy
11:36:08	R2032	On 03/08/2023			Bond Future	1	14,900,000	0.00 Member	Sell
11:36:08	R2032	On 03/08/2023			Bond Future	1	14,900,000	0.00 Client	Buy
12:17:45	R2032	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Sell
12:17:45	R2032	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Buy
16:13:26	R2032	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Buy
16:13:26	R2032	On 03/08/2023			Bond Future	1	1,800,000	0.00 Client	Sell
17:22:02	R2032	On 03/08/2023			Bond Future	1	32,100,000	0.00 Member	Buy
17:48:37	R2032	On 03/08/2023			Bond Future	1	32,100,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>17</b>	<b>367,400,000</b>	<b>0.00</b>	
12:26:34	R2035	On 03/08/2023			Bond Future	1	300,000,000	0.00 Member	Buy
14:49:34	R2035	On 03/08/2023			Bond Future	1	300,000,000	0.00 Member	Sell
14:50:07	R2035	On 03/08/2023			Bond Future	1	300,000,000	0.00 Member	Buy
14:50:07	R2035	On 03/08/2023			Bond Future	1	300,000,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>1,200,000,000</b>	<b>0.00</b>	
10:18:12	R2037	On 02/11/2023			Bond Future	1	17,400,000	0.00 Member	Sell
10:18:12	R2037	On 02/11/2023			Bond Future	1	17,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:51:14	R2037	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
12:55:26	R2037	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Sell
17:22:02	R2037	On 03/08/2023			Bond Future	1	15,300,000	0.00 Member	Buy
17:49:51	R2037	On 03/08/2023			Bond Future	1	15,300,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>6</b>	<b>66,600,000</b>	<b>0.00</b>	
8:58:55	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
8:58:55	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
17:12:41	R2040	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:12:41	R2040	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Sell
17:23:13	R2040	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:23:13	R2040	On 03/08/2023			Bond Future	1	3,000,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>6</b>	<b>13,200,000</b>	<b>0.00</b>	
8:58:55	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
8:58:55	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
11:51:14	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
12:54:05	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Sell
14:19:06	R2044	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Buy
14:19:06	R2044	On 03/08/2023			Bond Future	1	520,800,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	2,100,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	124,600,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	85,000,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	7,900,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	15,300,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	124,600,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	119,900,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	119,900,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	31,900,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	119,900,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	85,000,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	18,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	85,000,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	69,100,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	69,100,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	31,900,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	124,600,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	16,400,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	15,300,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	15,300,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	31,900,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	22,600,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	22,600,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	7,900,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	18,700,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	16,400,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	3,700,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	3,600,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Sell
14:25:07	R2044	On 03/08/2023			Bond Future	1	16,400,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	7,900,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	22,600,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	18,700,000	0.00 Client	Buy
14:25:07	R2044	On 03/08/2023			Bond Future	1	69,100,000	0.00 Client	Buy
16:17:53	R2044	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Buy
16:17:53	R2044	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Sell
16:21:31	R2044	On 03/08/2023			Bond Future	1	6,200,000	0.00 Client	Buy
16:21:31	R2044	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>48</b>	<b>2,110,400,000</b>	<b>0.00</b>	
17:12:41	R2048	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:12:41	R2048	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:22:41	R2048	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:22:41	R2048	On 03/08/2023			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
10:18:12	R213	On 02/11/2023			Bond Future	1	99,300,000	0.00 Member	Buy
10:18:12	R213	On 02/11/2023			Bond Future	1	63,400,000	0.00 Member	Sell
10:51:02	R213	On 02/11/2023			Bond Future	1	5,200,000	0.00 Client	Sell
10:51:02	R213	On 02/11/2023			Bond Future	1	5,200,000	0.00 Member	Sell
10:51:02	R213	On 02/11/2023			Bond Future	1	10,200,000	0.00 Client	Sell
10:51:02	R213	On 02/11/2023			Bond Future	1	8,100,000	0.00 Client	Sell
10:51:02	R213	On 02/11/2023			Bond Future	1	12,400,000	0.00 Member	Sell
10:51:02	R213	On 02/11/2023			Bond Future	1	12,400,000	0.00 Member	Buy
10:51:02	R213	On 02/11/2023			Bond Future	1	8,100,000	0.00 Member	Buy
10:51:02	R213	On 02/11/2023			Bond Future	1	10,200,000	0.00 Member	Buy
10:51:02	R213	On 02/11/2023			Bond Future	1	10,200,000	0.00 Member	Sell
10:51:02	R213	On 02/11/2023			Bond Future	1	8,100,000	0.00 Member	Sell
10:51:02	R213	On 02/11/2023			Bond Future	1	12,400,000	0.00 Client	Sell
10:51:02	R213	On 02/11/2023			Bond Future	1	5,200,000	0.00 Member	Buy
<b>Total for R213 Bond Future</b>						<b>14</b>	<b>270,400,000</b>	<b>0.00</b>	
17:22:02	R214	On 03/08/2023			Bond Future	1	16,300,000	0.00 Member	Buy
17:48:33	R214	On 03/08/2023			Bond Future	1	16,300,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>32,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>150</b>	<b>4,772,600,000</b>	<b>0.00</b>	