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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:52:36	R2040	On 02/02/2023		Bond Future	1	486,500,000	0.00 Member	Buy
9:52:36	R2040	On 02/02/2023		Bond Future	1	58,000,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	13,900,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	9,600,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	189,700,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	49,600,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	13,900,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	9,600,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	189,700,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	49,600,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	7,000,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	9,100,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023		Bond Future	1	9,100,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023		Bond Future	1	8,100,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023		Bond Future	1	8,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	45,900,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	5,800,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	5,800,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	7,600,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	7,000,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	5,700,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	6,100,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	6,000,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	45,900,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	13,900,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	9,600,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	189,700,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	49,600,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	45,900,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	5,700,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	7,600,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	6,100,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	9,100,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Buy
10:05:34	R2040	On 02/02/2023			Bond Future	1	5,700,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	8,000,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	7,600,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	6,100,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	4,800,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	8,100,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	5,800,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	4,800,000	0.00 Client	Sell
10:05:34	R2040	On 02/02/2023			Bond Future	1	7,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,400,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,400,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,700,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,900,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,900,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	1,500,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,300,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Client	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,900,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,900,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Buy
10:05:35	R2040	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Sell
10:05:35	R2040	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2040 Bond Future				119	1,830,000,000		0.00
	Grand Total for all Instruments				119	1,830,000,000		0.00