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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:32:57	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Buy
9:32:57	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Sell
9:36:13	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Client	Sell
9:36:13	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Buy
10:42:28	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Sell
10:42:28	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Buy
10:51:32	R186	On 02/11/2023		Bond Future	1	1,100,000	0.00 Member	Buy
10:51:32	R186	On 02/11/2023		Bond Future	1	1,100,000	0.00 Member	Sell
13:38:08	R186	On 02/11/2023		Bond Future	1	1,100,000	0.00 Member	Buy
13:38:08	R186	On 02/11/2023		Bond Future	1	1,100,000	0.00 Client	Sell
13:42:50	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Sell
13:42:50	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>12</b>	<b>9,200,000</b>	<b>0.00</b>	
10:42:28	R2030	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Sell
10:42:28	R2030	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Buy
13:40:16	R2030	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Sell
13:40:16	R2030	On 02/11/2023			Bond Future	1	8,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>32,000,000</b>	<b>0.00</b>	
14:21:31	R2032	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
14:27:56	R2032	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Sell
14:36:31	R2032	On 04/05/2023			Bond Future	1	15,700,000	0.00 Member	Sell
14:57:12	R2032	On 04/05/2023			Bond Future	1	15,700,000	0.00 Client	Buy
17:28:23	R2032	On 04/05/2023			Bond Future	1	78,600,000	0.00 Member	Sell
17:38:12	R2032	On 04/05/2023			Bond Future	1	78,600,000	0.00 Member	Buy
17:39:02	R2032	On 04/05/2023			Bond Future	1	78,600,000	0.00 Client	Buy
17:39:02	R2032	On 04/05/2023			Bond Future	1	78,600,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>8</b>	<b>395,800,000</b>	<b>0.00</b>	
10:42:28	R2035	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Buy
10:42:28	R2035	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Sell
13:41:30	R2035	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Sell
13:41:30	R2035	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Buy
14:21:31	R2035	On 04/05/2023			Bond Future	1	11,000,000	0.00 Member	Sell
14:29:26	R2035	On 04/05/2023			Bond Future	1	11,000,000	0.00 Client	Buy
14:36:31	R2035	On 04/05/2023			Bond Future	1	14,100,000	0.00 Member	Sell
14:57:38	R2035	On 04/05/2023			Bond Future	1	14,100,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>8</b>	<b>52,600,000</b>	<b>0.00</b>	
10:51:32	R2040	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy
10:51:32	R2040	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:03:05	R2040	On 04/05/2023			Bond Future	1	26,000,000	0.00 Member	Sell
12:16:22	R2040	On 04/05/2023			Bond Future	1	26,000,000	0.00 Client	Buy
13:32:27	R2040	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
13:39:37	R2040	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy
13:39:37	R2040	On 02/11/2023			Bond Future	1	1,400,000	0.00 Client	Sell
14:31:54	R2040	On 04/05/2023			Bond Future	1	12,300,000	0.00 Member	Buy
14:41:07	R2040	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Buy
14:41:07	R2040	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Buy
14:41:07	R2040	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Sell
14:41:07	R2040	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Buy
14:41:07	R2040	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
14:41:07	R2040	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
14:41:07	R2040	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Sell
14:41:07	R2040	On 04/05/2023			Bond Future	1	6,400,000	0.00 Client	Buy
14:41:07	R2040	On 04/05/2023			Bond Future	1	2,200,000	0.00 Client	Buy
14:41:08	R2040	On 04/05/2023			Bond Future	1	12,300,000	0.00 Member	Sell
14:41:08	R2040	On 04/05/2023			Bond Future	1	12,300,000	0.00 Client	Buy
14:41:08	R2040	On 04/05/2023			Bond Future	1	900,000	0.00 Client	Buy
14:41:08	R2040	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
14:41:08	R2040	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Sell
14:41:08	R2040	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Buy
14:41:08	R2040	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
14:41:08	R2040	On 04/05/2023			Bond Future	1	2,900,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>25</b>	<b>157,600,000</b>	<b>0.00</b>	
12:03:05	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
12:17:41	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Sell
13:20:29	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
13:32:27	R2044	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Buy
14:25:11	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Sell
14:32:50	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
14:45:02	R2044	On 04/05/2023			Bond Future	1	12,800,000	0.00 Member	Buy
14:45:02	R2044	On 04/05/2023			Bond Future	1	12,800,000	0.00 Member	Sell
14:45:02	R2044	On 04/05/2023			Bond Future	1	12,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:45:02	R2044	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Buy
14:45:02	R2044	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Sell
14:45:02	R2044	On 04/05/2023			Bond Future	1	4,300,000	0.00 Member	Sell
14:45:02	R2044	On 04/05/2023			Bond Future	1	4,300,000	0.00 Member	Buy
14:45:02	R2044	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Sell
14:45:02	R2044	On 04/05/2023			Bond Future	1	4,300,000	0.00 Client	Sell
14:45:03	R2044	On 04/05/2023			Bond Future	1	5,700,000	0.00 Member	Sell
14:45:03	R2044	On 04/05/2023			Bond Future	1	5,700,000	0.00 Member	Buy
14:45:03	R2044	On 04/05/2023			Bond Future	1	1,700,000	0.00 Member	Buy
14:45:03	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
14:45:03	R2044	On 04/05/2023			Bond Future	1	5,700,000	0.00 Client	Sell
14:45:03	R2044	On 04/05/2023			Bond Future	1	1,700,000	0.00 Client	Sell
14:45:03	R2044	On 04/05/2023			Bond Future	1	1,700,000	0.00 Member	Sell
14:45:03	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>23</b>	<b>300,000,000</b>	<b>0.00</b>	
12:08:02	R2048	On 04/05/2023			Bond Future	1	24,000,000	0.00 Member	Sell
12:32:58	R2048	On 04/05/2023			Bond Future	1	24,000,000	0.00 Client	Buy
13:32:27	R2048	On 04/05/2023			Bond Future	1	24,000,000	0.00 Member	Sell
14:33:59	R2048	On 04/05/2023			Bond Future	1	11,900,000	0.00 Member	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	6,200,000	0.00 Member	Sell
14:51:08	R2048	On 04/05/2023			Bond Future	1	6,200,000	0.00 Member	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	2,100,000	0.00 Client	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	11,900,000	0.00 Member	Sell
14:51:08	R2048	On 04/05/2023			Bond Future	1	11,900,000	0.00 Client	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	2,800,000	0.00 Member	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
14:51:08	R2048	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	2,100,000	0.00 Member	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	6,200,000	0.00 Client	Buy
14:51:08	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:51:08	R2048	On 04/05/2023			Bond Future	1	2,100,000	0.00 Member	Sell
14:51:08	R2048	On 04/05/2023			Bond Future	1	2,800,000	0.00 Member	Sell
14:51:08	R2048	On 04/05/2023			Bond Future	1	2,800,000	0.00 Client	Buy
15:35:27	R2048	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:02:52	R2048	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>23</b>	<b>148,000,000</b>	<b>0.00</b>	
10:40:12	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Buy
10:40:12	R209	On 04/05/2023			Bond Future	1	65,000,000	0.00 Member	Sell
11:11:22	R209	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Buy
11:11:22	R209	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Sell
11:11:22	R209	On 04/05/2023			Bond Future	1	50,000,000	0.00 Client	Buy
11:11:23	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Client	Buy
11:11:23	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Sell
11:11:23	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Client	Buy
11:11:23	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Buy
11:11:23	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Sell
11:11:23	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Buy
11:11:23	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Client	Buy
11:11:23	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>13</b>	<b>260,000,000</b>	<b>0.00</b>	
9:50:59	R213	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
9:50:59	R213	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Sell
9:53:18	R213	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
9:53:18	R213	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
9:53:50	R213	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
9:53:50	R213	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Buy
11:03:09	R213	On 02/11/2023			Bond Future	1	275,300,000	0.00 Member	Buy
11:03:09	R213	On 02/11/2023			Bond Future	1	275,300,000	0.00 Member	Sell
13:38:55	R213	On 02/11/2023			Bond Future	1	275,300,000	0.00 Member	Buy
13:38:55	R213	On 02/11/2023			Bond Future	1	275,300,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:21:31	R213	On 04/05/2023		Bond Future	1	14,000,000	0.00 Member	Sell
14:28:47	R213	On 04/05/2023		Bond Future	1	14,000,000	0.00 Client	Buy
14:36:31	R213	On 04/05/2023		Bond Future	1	8,700,000	0.00 Member	Sell
14:56:45	R213	On 04/05/2023		Bond Future	1	8,700,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>					<b>14</b>	<b>1,148,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>130</b>	<b>2,503,200,000</b>	<b>0.00</b>	