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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/04/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:30:36	I2033	On 04/05/2023		Bond Future	1	1,900,000	0.00 Member	Sell
11:30:36	I2033	On 03/08/2023		Bond Future	1	1,900,000	0.00 Member	Buy
11:30:36	I2033	On 03/08/2023		Bond Future	1	1,900,000	0.00 Member	Sell
11:30:36	I2033	On 04/05/2023		Bond Future	1	1,900,000	0.00 Member	Buy
11:37:48	I2033	On 04/05/2023		Bond Future	1	1,900,000	0.00 Member	Buy
11:37:48	I2033	On 04/05/2023		Bond Future	1	1,900,000	0.00 Client	Sell
11:38:14	I2033	On 03/08/2023		Bond Future	1	1,900,000	0.00 Member	Sell
11:38:14	I2033	On 03/08/2023		Bond Future	1	1,900,000	0.00 Client	Buy
<b>Total for I2033 Bond Future</b>					<b>8</b>	<b>15,200,000</b>	<b>0.00</b>	
15:10:06	I2046	On 04/05/2023		Bond Future	1	236,000,000	0.00 Member	Buy
15:10:06	I2046	On 03/08/2023		Bond Future	1	236,000,000	0.00 Member	Sell
15:42:30	I2046	On 04/05/2023		Bond Future	1	236,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:43:10	I2046	On 03/08/2023			Bond Future	1	236,000,000	0.00 Member	Buy
16:24:58	I2046	On 03/08/2023			Bond Future	1	123,900,000	0.00 Member	Sell
16:24:58	I2046	On 03/08/2023			Bond Future	1	30,100,000	0.00 Member	Sell
16:24:58	I2046	On 03/08/2023			Bond Future	1	61,300,000	0.00 Member	Sell
16:24:58	I2046	On 03/08/2023			Bond Future	1	30,100,000	0.00 Client	Buy
16:24:58	I2046	On 03/08/2023			Bond Future	1	123,900,000	0.00 Client	Buy
16:24:58	I2046	On 03/08/2023			Bond Future	1	61,300,000	0.00 Client	Buy
16:24:58	I2046	On 03/08/2023			Bond Future	1	20,700,000	0.00 Member	Sell
16:24:58	I2046	On 03/08/2023			Bond Future	1	20,700,000	0.00 Client	Buy
16:24:58	I2046	On 04/05/2023			Bond Future	1	20,700,000	0.00 Member	Buy
16:24:58	I2046	On 04/05/2023			Bond Future	1	30,100,000	0.00 Client	Sell
16:24:58	I2046	On 04/05/2023			Bond Future	1	123,900,000	0.00 Client	Sell
16:24:58	I2046	On 04/05/2023			Bond Future	1	20,700,000	0.00 Client	Sell
16:24:58	I2046	On 04/05/2023			Bond Future	1	123,900,000	0.00 Member	Buy
16:24:58	I2046	On 04/05/2023			Bond Future	1	61,300,000	0.00 Member	Buy
16:24:58	I2046	On 04/05/2023			Bond Future	1	30,100,000	0.00 Member	Buy
16:24:58	I2046	On 04/05/2023			Bond Future	1	61,300,000	0.00 Client	Sell
<b>Total for I2046 Bond Future</b>						<b>20</b>	<b>1,888,000,000</b>	<b>0.00</b>	
15:01:12	IGOV	On 04/05/2023			Index Future	1	160,000	0.00 Member	Buy
15:01:12	IGOV	On 02/11/2023			Index Future	1	160,000	0.00 Member	Sell
16:15:28	IGOV	On 02/11/2023			Index Future	1	160,000	0.00 Client	Buy
16:16:01	IGOV	On 04/05/2023			Index Future	1	160,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>640,000</b>	<b>0.00</b>	
9:13:25	R186	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Sell
9:13:25	R186	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Buy
9:17:13	R186	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Sell
9:17:13	R186	On 02/11/2023			Bond Future	1	1,500,000	0.00 Client	Buy
10:20:03	R186	On 03/08/2023			Bond Future	1	28,500,000	0.00 Member	Sell
10:37:59	R186	On 03/08/2023			Bond Future	1	17,500,000	0.00 Member	Buy
10:38:29	R186	On 03/08/2023			Bond Future	1	11,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:38:29	R186	On 03/08/2023			Bond Future	1	11,000,000	0.00 Member	Buy
10:38:29	R186	On 03/08/2023			Bond Future	1	17,500,000	0.00 Member	Sell
10:38:29	R186	On 03/08/2023			Bond Future	1	17,500,000	0.00 Client	Buy
10:38:29	R186	On 03/08/2023			Bond Future	1	11,000,000	0.00 Client	Buy
11:30:24	R186	On 02/11/2023			Bond Future	1	10,400,000	0.00 Member	Sell
11:30:24	R186	On 02/11/2023			Bond Future	1	10,400,000	0.00 Member	Buy
16:06:43	R186	On 03/08/2023			Bond Future	1	116,200,000	0.00 Member	Buy
16:06:43	R186	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Sell
16:42:15	R186	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	98,100,000	0.00 Member	Buy
16:44:41	R186	On 03/08/2023			Bond Future	1	9,300,000	0.00 Member	Buy
16:44:41	R186	On 03/08/2023			Bond Future	1	9,300,000	0.00 Client	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	9,300,000	0.00 Member	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	5,300,000	0.00 Member	Buy
16:44:41	R186	On 03/08/2023			Bond Future	1	5,300,000	0.00 Member	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
16:44:41	R186	On 03/08/2023			Bond Future	1	5,300,000	0.00 Client	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	98,100,000	0.00 Member	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	98,100,000	0.00 Client	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	3,000,000	0.00 Client	Sell
16:44:41	R186	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:39:32	R186	On 03/08/2023			Bond Future	1	1,300,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>31</b>	<b>608,200,000</b>	<b>0.00</b>	
9:31:56	R2030	On 04/05/2023			Bond Future	1	28,000,000	0.00 Member	Buy
12:04:30	R2030	On 04/05/2023			Bond Future	1	28,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>56,000,000</b>	<b>0.00</b>	
11:54:19	R2032	On 04/05/2023			Bond Future	1	75,000,000	0.00 Member	Sell
13:14:31	R2032	On 04/05/2023			Bond Future	1	75,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>150,000,000</b>	<b>0.00</b>	
9:31:56	R2035	On 04/05/2023			Bond Future	1	10,800,000	0.00 Member	Buy
13:16:51	R2035	On 04/05/2023			Bond Future	1	10,800,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>21,600,000</b>	<b>0.00</b>	
9:31:56	R2037	On 04/05/2023			Bond Future	1	22,000,000	0.00 Member	Buy
13:17:56	R2037	On 04/05/2023			Bond Future	1	22,000,000	0.00 Client	Sell
15:09:44	R2037	On 03/08/2023			Bond Future	1	581,000,000	0.00 Member	Sell
15:09:44	R2037	On 04/05/2023			Bond Future	1	581,000,000	0.00 Member	Buy
15:39:05	R2037	On 04/05/2023			Bond Future	1	581,000,000	0.00 Member	Sell
15:39:06	R2037	On 03/08/2023			Bond Future	1	581,000,000	0.00 Member	Buy
16:24:57	R2037	On 03/08/2023			Bond Future	1	16,400,000	0.00 Member	Sell
16:24:57	R2037	On 03/08/2023			Bond Future	1	16,400,000	0.00 Client	Buy
16:24:57	R2037	On 03/08/2023			Bond Future	1	225,800,000	0.00 Member	Sell
16:24:57	R2037	On 03/08/2023			Bond Future	1	225,800,000	0.00 Client	Buy
16:24:57	R2037	On 03/08/2023			Bond Future	1	214,500,000	0.00 Member	Sell
16:24:57	R2037	On 03/08/2023			Bond Future	1	214,500,000	0.00 Client	Buy
16:24:57	R2037	On 03/08/2023			Bond Future	1	2,100,000	0.00 Client	Buy
16:24:57	R2037	On 03/08/2023			Bond Future	1	122,200,000	0.00 Member	Sell
16:24:57	R2037	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Sell
16:24:57	R2037	On 03/08/2023			Bond Future	1	122,200,000	0.00 Client	Buy
16:24:57	R2037	On 04/05/2023			Bond Future	1	16,400,000	0.00 Client	Sell
16:24:57	R2037	On 04/05/2023			Bond Future	1	214,500,000	0.00 Client	Sell
16:24:57	R2037	On 04/05/2023			Bond Future	1	225,800,000	0.00 Member	Buy
16:24:57	R2037	On 04/05/2023			Bond Future	1	225,800,000	0.00 Client	Sell
16:24:57	R2037	On 04/05/2023			Bond Future	1	122,200,000	0.00 Member	Buy
16:24:57	R2037	On 04/05/2023			Bond Future	1	214,500,000	0.00 Member	Buy
16:24:57	R2037	On 04/05/2023			Bond Future	1	2,100,000	0.00 Member	Buy
16:24:57	R2037	On 04/05/2023			Bond Future	1	122,200,000	0.00 Client	Sell
16:24:57	R2037	On 04/05/2023			Bond Future	1	16,400,000	0.00 Member	Buy
16:24:57	R2037	On 04/05/2023			Bond Future	1	2,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>26</b>	<b>4,692,000,000</b>	<b>0.00</b>	
15:09:44	R2040	On 04/05/2023			Bond Future	1	271,500,000	0.00 Member	Buy
15:09:44	R2040	On 03/08/2023			Bond Future	1	271,500,000	0.00 Member	Sell
15:39:06	R2040	On 03/08/2023			Bond Future	1	271,500,000	0.00 Member	Buy
15:39:06	R2040	On 04/05/2023			Bond Future	1	271,500,000	0.00 Member	Sell
16:24:57	R2040	On 04/05/2023			Bond Future	1	58,600,000	0.00 Member	Buy
16:24:57	R2040	On 04/05/2023			Bond Future	1	58,600,000	0.00 Client	Sell
16:24:57	R2040	On 04/05/2023			Bond Future	1	106,900,000	0.00 Member	Buy
16:24:57	R2040	On 04/05/2023			Bond Future	1	106,000,000	0.00 Member	Buy
16:24:57	R2040	On 04/05/2023			Bond Future	1	106,000,000	0.00 Client	Sell
16:24:57	R2040	On 04/05/2023			Bond Future	1	106,900,000	0.00 Client	Sell
16:24:57	R2040	On 03/08/2023			Bond Future	1	58,600,000	0.00 Member	Sell
16:24:57	R2040	On 03/08/2023			Bond Future	1	58,600,000	0.00 Client	Buy
16:24:57	R2040	On 03/08/2023			Bond Future	1	106,900,000	0.00 Member	Sell
16:24:57	R2040	On 03/08/2023			Bond Future	1	106,000,000	0.00 Member	Sell
16:24:57	R2040	On 03/08/2023			Bond Future	1	106,900,000	0.00 Client	Buy
16:24:57	R2040	On 03/08/2023			Bond Future	1	106,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>16</b>	<b>2,172,000,000</b>	<b>0.00</b>	
15:09:44	R2044	On 04/05/2023			Bond Future	1	106,600,000	0.00 Member	Buy
15:09:44	R2044	On 03/08/2023			Bond Future	1	106,600,000	0.00 Member	Sell
15:39:06	R2044	On 03/08/2023			Bond Future	1	106,600,000	0.00 Member	Buy
15:39:06	R2044	On 04/05/2023			Bond Future	1	106,600,000	0.00 Member	Sell
16:24:58	R2044	On 03/08/2023			Bond Future	1	106,600,000	0.00 Client	Buy
16:24:58	R2044	On 03/08/2023			Bond Future	1	106,600,000	0.00 Member	Sell
16:24:58	R2044	On 04/05/2023			Bond Future	1	106,600,000	0.00 Member	Buy
16:24:58	R2044	On 04/05/2023			Bond Future	1	106,600,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>8</b>	<b>852,800,000</b>	<b>0.00</b>	
10:04:06	R2048	On 04/05/2023			Bond Future	1	35,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:04:06	R2048	On 04/05/2023			Bond Future	1	35,000,000	0.00 Member	Sell
10:12:24	R2048	On 04/05/2023			Bond Future	1	35,000,000	0.00 Member	Sell
10:12:24	R2048	On 04/05/2023			Bond Future	1	35,000,000	0.00 Client	Buy
11:45:31	R2048	On 03/08/2023			Bond Future	1	1,000,000,000	0.00 Member	Sell
11:46:31	R2048	On 04/05/2023			Bond Future	1	1,000,000,000	0.00 Member	Buy
15:09:44	R2048	On 03/08/2023			Bond Future	1	32,800,000	0.00 Member	Sell
15:09:44	R2048	On 04/05/2023			Bond Future	1	32,800,000	0.00 Member	Buy
15:39:06	R2048	On 04/05/2023			Bond Future	1	32,800,000	0.00 Member	Sell
15:39:06	R2048	On 03/08/2023			Bond Future	1	32,800,000	0.00 Member	Buy
15:45:10	R2048	On 04/05/2023			Bond Future	1	1,000,000,000	0.00 Client	Sell
15:45:32	R2048	On 03/08/2023			Bond Future	1	1,000,000,000	0.00 Client	Buy
16:24:58	R2048	On 04/05/2023			Bond Future	1	32,800,000	0.00 Member	Buy
16:24:58	R2048	On 04/05/2023			Bond Future	1	32,800,000	0.00 Client	Sell
16:24:58	R2048	On 03/08/2023			Bond Future	1	32,800,000	0.00 Client	Buy
16:24:58	R2048	On 03/08/2023			Bond Future	1	32,800,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>16</b>	<b>4,402,400,000</b>	<b>0.00</b>	
9:31:56	R213	On 04/05/2023			Bond Future	1	14,000,000	0.00 Member	Buy
13:12:12	R213	On 04/05/2023			Bond Future	1	14,000,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>28,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>137</b>	<b>14,886,840,000</b>	<b>0.00</b>	