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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/07/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:57:02	R186	On 02/11/2023		Bond Future	1	3,300,000	0.00 Member	Buy
10:57:02	R186	On 02/11/2023		Bond Future	1	3,300,000	0.00 Member	Sell
11:02:48	R186	On 02/11/2023		Bond Future	1	43,000,000	0.00 Member	Sell
11:17:41	R186	On 02/11/2023		Bond Future	1	3,300,000	0.00 Member	Buy
11:17:41	R186	On 02/11/2023		Bond Future	1	3,300,000	0.00 Client	Sell
11:34:43	R186	On 02/11/2023		Bond Future	1	43,000,000	0.00 Member	Buy
11:37:15	R186	On 02/11/2023		Bond Future	1	43,000,000	0.00 Member	Sell
11:37:15	R186	On 02/11/2023		Bond Future	1	43,000,000	0.00 Client	Buy
12:46:41	R186	On 02/11/2023		Bond Future	1	615,300,000	0.00 Member	Sell
13:06:13	R186	On 02/11/2023		Bond Future	1	1,700,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023		Bond Future	1	5,100,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023		Bond Future	1	307,000,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023		Bond Future	1	76,800,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023		Bond Future	1	26,800,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023		Bond Future	1	15,800,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	15,800,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	62,000,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	62,000,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	26,800,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	26,800,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	25,900,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	14,000,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	14,000,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	10,500,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	10,500,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	24,000,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	24,000,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	10,500,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	10,100,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	24,000,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	8,300,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	6,000,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	6,000,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	307,000,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	10,100,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	8,300,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	8,300,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	6,000,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	76,800,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	62,000,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	5,900,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	15,800,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	25,900,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	307,000,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	76,800,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	25,900,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	14,000,000	0.00 Client	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	10,100,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	5,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	5,900,000	0.00 Member	Buy
13:08:04	R186	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Sell
13:08:04	R186	On 02/11/2023			Bond Future	1	5,400,000	0.00 Client	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	2,900,000	0.00 Member	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Sell
13:08:05	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Client	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	3,300,000	0.00 Member	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	5,100,000	0.00 Member	Sell
13:08:05	R186	On 02/11/2023			Bond Future	1	2,900,000	0.00 Client	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Sell
13:08:05	R186	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
13:08:05	R186	On 02/11/2023			Bond Future	1	3,300,000	0.00 Client	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	2,900,000	0.00 Member	Sell
13:08:05	R186	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Client	Buy
13:08:05	R186	On 02/11/2023			Bond Future	1	3,300,000	0.00 Member	Sell
13:08:05	R186	On 02/11/2023			Bond Future	1	5,100,000	0.00 Client	Buy
13:29:23	R186	On 02/11/2023			Bond Future	1	3,000,000	0.00 Client	Sell
13:29:23	R186	On 03/08/2023			Bond Future	1	3,700,000	0.00 Client	Buy
13:29:23	R186	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
13:29:23	R186	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
16:40:06	R186	On 02/11/2023			Bond Future	1	58,400,000	0.00 Member	Buy
16:59:17	R186	On 02/11/2023			Bond Future	1	58,400,000	0.00 Member	Sell
16:59:53	R186	On 02/11/2023			Bond Future	1	58,400,000	0.00 Member	Buy
16:59:53	R186	On 02/11/2023			Bond Future	1	58,400,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>77</b>	<b>2,893,400,000</b>	<b>0.00</b>	
13:29:23	R2030	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Buy
13:29:23	R2030	On 02/11/2023			Bond Future	1	2,000,000	0.00 Client	Sell
13:29:23	R2030	On 02/11/2023			Bond Future	1	2,000,000	0.00 Member	Buy
13:29:23	R2030	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
16:40:06	R2030	On 02/11/2023			Bond Future	1	69,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:37	R2030	On 02/11/2023			Bond Future	1	3,100,000	0.00 Member	Sell
16:48:37	R2030	On 02/11/2023			Bond Future	1	3,100,000	0.00 Member	Buy
16:55:50	R2030	On 02/11/2023			Bond Future	1	3,100,000	0.00 Member	Sell
16:55:50	R2030	On 02/11/2023			Bond Future	1	3,100,000	0.00 Client	Buy
16:57:16	R2030	On 02/11/2023			Bond Future	1	69,400,000	0.00 Member	Sell
16:57:59	R2030	On 02/11/2023			Bond Future	1	69,400,000	0.00 Member	Buy
16:57:59	R2030	On 02/11/2023			Bond Future	1	69,400,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>12</b>	<b>296,000,000</b>	<b>0.00</b>	
9:54:47	R2032	On 02/11/2023			Bond Future	1	270,000,000	0.00 Member	Buy
9:54:47	R2032	On 02/11/2023			Bond Future	1	270,000,000	0.00 Member	Sell
10:17:14	R2032	On 02/11/2023			Bond Future	1	4,500,000	0.00 Member	Sell
10:17:14	R2032	On 02/11/2023			Bond Future	1	270,000,000	0.00 Member	Buy
15:53:17	R2032	On 02/11/2023			Bond Future	1	1,139,700,000	0.00 Member	Buy
15:53:17	R2032	On 03/08/2023			Bond Future	1	1,139,700,000	0.00 Member	Sell
15:53:17	R2032	On 03/08/2023			Bond Future	1	1,139,700,000	0.00 Member	Buy
15:53:17	R2032	On 02/11/2023			Bond Future	1	1,139,700,000	0.00 Member	Sell
16:20:54	R2032	On 02/11/2023			Bond Future	1	61,600,000	0.00 Client	Sell
16:20:54	R2032	On 02/11/2023			Bond Future	1	174,000,000	0.00 Member	Sell
16:20:54	R2032	On 02/11/2023			Bond Future	1	4,500,000	0.00 Client	Sell
16:20:54	R2032	On 02/11/2023			Bond Future	1	174,000,000	0.00 Member	Buy
16:20:54	R2032	On 02/11/2023			Bond Future	1	29,900,000	0.00 Member	Buy
16:20:54	R2032	On 02/11/2023			Bond Future	1	61,600,000	0.00 Member	Buy
16:20:54	R2032	On 02/11/2023			Bond Future	1	4,500,000	0.00 Member	Buy
16:20:54	R2032	On 02/11/2023			Bond Future	1	174,000,000	0.00 Client	Sell
16:20:54	R2032	On 02/11/2023			Bond Future	1	29,900,000	0.00 Client	Sell
16:20:54	R2032	On 02/11/2023			Bond Future	1	29,900,000	0.00 Member	Sell
16:20:54	R2032	On 02/11/2023			Bond Future	1	61,600,000	0.00 Member	Sell
16:43:37	R2032	On 03/08/2023			Bond Future	1	1,139,700,000	0.00 Member	Buy
16:43:37	R2032	On 03/08/2023			Bond Future	1	1,139,700,000	0.00 Client	Sell
16:43:56	R2032	On 02/11/2023			Bond Future	1	1,139,700,000	0.00 Member	Sell
16:43:56	R2032	On 02/11/2023			Bond Future	1	1,139,700,000	0.00 Client	Buy
16:48:37	R2032	On 02/11/2023			Bond Future	1	3,100,000	0.00 Member	Sell
16:48:37	R2032	On 02/11/2023			Bond Future	1	3,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:12	R2032	On 02/11/2023			Bond Future	1	3,100,000	0.00 Member	Sell
16:56:12	R2032	On 02/11/2023			Bond Future	1	3,100,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>27</b>	<b>10,750,000,000</b>	<b>0.00</b>	
12:44:00	R2035	On 03/08/2023			Bond Future	1	12,400,000	0.00 Client	Buy
12:44:00	R2035	On 03/08/2023			Bond Future	1	12,400,000	0.00 Client	Sell
16:48:37	R2035	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Sell
16:48:37	R2035	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Buy
16:56:36	R2035	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Sell
16:56:36	R2035	On 02/11/2023			Bond Future	1	3,200,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>6</b>	<b>37,600,000</b>	<b>0.00</b>	
13:33:10	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Client	Sell
13:33:10	R2040	On 02/11/2023			Bond Future	1	1,500,000	0.00 Client	Buy
13:33:10	R2040	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Sell
13:33:10	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
13:36:13	R2040	On 02/11/2023			Bond Future	1	6,100,000	0.00 Member	Buy
13:36:13	R2040	On 02/11/2023			Bond Future	1	6,100,000	0.00 Member	Sell
13:42:05	R2040	On 02/11/2023			Bond Future	1	6,100,000	0.00 Client	Sell
13:42:05	R2040	On 02/11/2023			Bond Future	1	6,100,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>8</b>	<b>30,600,000</b>	<b>0.00</b>	
13:29:23	R2044	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Sell
13:29:23	R2044	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy
13:32:17	R2044	On 02/11/2023			Bond Future	1	1,500,000	0.00 Client	Buy
13:32:17	R2044	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>5,200,000</b>	<b>0.00</b>	
10:54:39	R213	On 02/11/2023			Bond Future	1	198,000,000	0.00 Member	Sell
11:42:47	R213	On 02/11/2023			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	60,000,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	48,800,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	60,000,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	2,000,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	2,000,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	7,000,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	4,900,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	37,000,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	15,400,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	15,400,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	15,400,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	11,600,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	11,600,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	7,000,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	7,000,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	7,000,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	37,000,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	2,000,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	1,300,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	7,000,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	4,900,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	60,000,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	48,800,000	0.00 Member	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	1,300,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	48,800,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	11,600,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	3,000,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	4,900,000	0.00 Client	Buy
11:44:49	R213	On 02/11/2023			Bond Future	1	7,000,000	0.00 Member	Sell
11:44:49	R213	On 02/11/2023			Bond Future	1	37,000,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>34</b>	<b>792,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					168	14,804,800,000	0.00	