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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:23:43	R186	On 02/02/2023		Bond Future	1	19,900,000	0.00 Member	Buy
16:57:16	R186	On 02/02/2023		Bond Future	1	19,900,000	0.00 Client	Sell
17:14:07	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Member	Buy
17:24:02	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>40,800,000</b>	<b>0.00</b>	
9:44:56	R2030	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Buy
9:44:56	R2030	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Sell
11:07:34	R2030	On 02/02/2023		Bond Future	1	700,000	0.00 Client	Sell
11:07:34	R2030	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>					<b>4</b>	<b>2,800,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:34:34	R2032	On 02/02/2023			Bond Future	1	1,500,000	0.00 Client	Buy
15:34:34	R2032	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>3,000,000</b>	<b>0.00</b>	
12:46:15	R2035	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
12:46:15	R2035	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
13:13:28	R2035	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
13:13:28	R2035	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
15:02:34	R2035	On 02/02/2023			Bond Future	1	63,900,000	0.00 Member	Sell
15:34:34	R2035	On 02/02/2023			Bond Future	1	1,500,000	0.00 Client	Buy
15:34:34	R2035	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Sell
16:10:45	R2035	On 02/02/2023			Bond Future	1	56,300,000	0.00 Member	Buy
16:11:28	R2035	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Sell
16:11:28	R2035	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Buy
16:11:28	R2035	On 02/02/2023			Bond Future	1	5,400,000	0.00 Client	Buy
16:11:28	R2035	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Buy
16:11:28	R2035	On 02/02/2023			Bond Future	1	56,300,000	0.00 Client	Buy
16:11:28	R2035	On 02/02/2023			Bond Future	1	5,400,000	0.00 Member	Sell
16:11:28	R2035	On 02/02/2023			Bond Future	1	5,400,000	0.00 Member	Buy
16:11:28	R2035	On 02/02/2023			Bond Future	1	56,300,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>16</b>	<b>260,200,000</b>	<b>0.00</b>	
11:53:18	R2037	On 02/02/2023	11.97	Put	Bond Future	1	5,900,000	0.00 Member	Buy
11:53:18	R2037	On 02/02/2023	11.10	Call	Bond Future	1	5,900,000	0.00 Member	Sell
11:53:18	R2037	On 02/02/2023	11.10	Call	Bond Future	1	5,900,000	0.00 Member	Buy
11:53:18	R2037	On 02/02/2023	11.97	Put	Bond Future	1	5,900,000	0.00 Member	Sell
12:33:16	R2037	On 02/02/2023	11.97	Put	Bond Future	1	5,900,000	0.00 Member	Sell
12:33:16	R2037	On 02/02/2023	11.97	Put	Bond Future	1	5,900,000	0.00 Client	Buy
12:33:28	R2037	On 02/02/2023	11.10	Call	Bond Future	1	5,900,000	0.00 Member	Buy
12:33:28	R2037	On 02/02/2023	11.10	Call	Bond Future	1	5,900,000	0.00 Client	Sell
12:46:15	R2037	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
12:46:15	R2037	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:15:01	R2037	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
13:15:01	R2037	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:34:34	R2037	On 02/02/2023			Bond Future	1	2,600,000	0.00 Client	Buy
15:34:34	R2037	On 02/02/2023			Bond Future	1	4,200,000	0.00 Member	Sell
15:34:34	R2037	On 02/02/2023			Bond Future	1	2,600,000	0.00 Member	Sell
15:34:34	R2037	On 02/02/2023			Bond Future	1	4,200,000	0.00 Member	Buy
15:38:14	R2037	On 02/02/2023			Bond Future	1	4,200,000	0.00 Client	Buy
15:38:14	R2037	On 02/02/2023			Bond Future	1	4,200,000	0.00 Member	Sell
17:10:37	R2037	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
17:21:39	R2037	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Buy

**Total for R2037 Bond Future**

**20                      72,000,000                      0.00**

11:53:18	R2040	On 02/02/2023	12.07	Put	Bond Future	1	5,800,000	0.00 Member	Buy
11:53:18	R2040	On 02/02/2023	11.19	Call	Bond Future	1	5,800,000	0.00 Member	Sell
11:53:18	R2040	On 02/02/2023	12.07	Put	Bond Future	1	5,800,000	0.00 Member	Sell
11:53:18	R2040	On 02/02/2023	11.19	Call	Bond Future	1	5,800,000	0.00 Member	Buy
12:33:42	R2040	On 02/02/2023	11.19	Call	Bond Future	1	5,800,000	0.00 Member	Buy
12:33:42	R2040	On 02/02/2023	11.19	Call	Bond Future	1	5,800,000	0.00 Client	Sell
12:33:53	R2040	On 02/02/2023	12.07	Put	Bond Future	1	5,800,000	0.00 Member	Sell
12:33:53	R2040	On 02/02/2023	12.07	Put	Bond Future	1	5,800,000	0.00 Client	Buy
15:34:34	R2040	On 02/02/2023			Bond Future	1	1,300,000	0.00 Client	Buy
15:34:34	R2040	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Sell
15:34:34	R2040	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Sell
15:34:34	R2040	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Buy
15:38:46	R2040	On 02/02/2023			Bond Future	1	8,000,000	0.00 Client	Buy
15:38:46	R2040	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Sell

**Total for R2040 Bond Future**

**14                      81,000,000                      0.00**

12:46:15	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
12:46:15	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
13:15:26	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
13:15:26	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:34:34	R2044	On 02/02/2023			Bond Future	1	1,300,000	0.00 Client	Buy
15:34:34	R2044	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Sell
15:34:34	R2044	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Sell
15:34:34	R2044	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Buy
15:39:13	R2044	On 02/02/2023			Bond Future	1	15,000,000	0.00 Client	Buy
15:39:13	R2044	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>10</b>	<b>63,000,000</b>	<b>0.00</b>	
15:23:43	R2048	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Sell
15:34:34	R2048	On 02/02/2023			Bond Future	1	4,900,000	0.00 Client	Buy
15:34:34	R2048	On 02/02/2023			Bond Future	1	4,900,000	0.00 Member	Sell
17:02:56	R2048	On 02/02/2023			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>29,800,000</b>	<b>0.00</b>	
15:34:34	R209	On 02/02/2023			Bond Future	1	3,200,000	0.00 Client	Buy
15:34:34	R209	On 02/02/2023			Bond Future	1	3,200,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>6,400,000</b>	<b>0.00</b>	
12:46:15	R213	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
12:46:15	R213	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
13:14:16	R213	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
13:14:16	R213	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
15:34:34	R214	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Buy
15:34:34	R214	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>3,200,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>82</b>	<b>563,000,000</b>		<b>0.00</b>

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