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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:54:04	I2025	On 02/02/2023		Bond Future	1	1,000,000	0.00 Member	Sell
17:21:57	I2025	On 02/02/2023		Bond Future	1	1,000,000	0.00 Client	Buy
Total for I2025 Bond Future					2	2,000,000	0.00	
16:35:27	R186	On 02/02/2023		Bond Future	1	5,000,000	0.00 Member	Buy
16:35:27	R186	On 02/02/2023		Bond Future	1	5,000,000	0.00 Member	Sell
16:46:45	R186	On 02/02/2023		Bond Future	1	240,900,000	0.00 Member	Buy
17:11:56	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
17:11:56	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Buy
17:11:56	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy
17:11:56	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
17:25:22	R186	On 02/02/2023		Bond Future	1	1,000,000	0.00 Member	Sell
17:26:19	R186	On 02/02/2023		Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:26:19	R186	On 02/02/2023			Bond Future	1	5,000,000	0.00 Member	Sell
17:28:54	R186	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Sell
17:28:54	R186	On 02/02/2023			Bond Future	1	2,900,000	0.00 Client	Sell
17:28:54	R186	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Buy
17:28:55	R186	On 02/02/2023			Bond Future	1	121,300,000	0.00 Client	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	11,600,000	0.00 Member	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	121,300,000	0.00 Member	Buy
17:28:55	R186	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Buy
17:28:55	R186	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	6,900,000	0.00 Member	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Buy
17:28:55	R186	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	121,300,000	0.00 Member	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	4,800,000	0.00 Client	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	88,200,000	0.00 Member	Buy
17:28:55	R186	On 02/02/2023			Bond Future	1	88,200,000	0.00 Member	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	2,800,000	0.00 Member	Buy
17:28:55	R186	On 02/02/2023			Bond Future	1	2,800,000	0.00 Member	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	6,900,000	0.00 Client	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	1,400,000	0.00 Client	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	88,200,000	0.00 Client	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	2,800,000	0.00 Client	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
17:28:55	R186	On 02/02/2023			Bond Future	1	11,600,000	0.00 Member	Buy
17:28:55	R186	On 02/02/2023			Bond Future	1	11,600,000	0.00 Client	Sell
17:28:55	R186	On 02/02/2023			Bond Future	1	6,900,000	0.00 Member	Buy
17:34:56	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Sell
17:34:56	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Client	Buy
17:34:56	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Buy
17:34:56	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Client	Buy
17:34:56	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Sell
17:35:56	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Client	Sell
17:35:56	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
17:42:30	R186	On 02/02/2023			Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:30	R186	On 02/02/2023		Bond Future	1	5,000,000	0.00 Member	Sell
Total for R186 Bond Future					45	1,193,600,000	0.00	
10:51:23	R2030	On 02/02/2023		Bond Future	1	14,000,000	0.00 Member	Buy
11:12:51	R2030	On 02/02/2023		Bond Future	1	14,000,000	0.00 Client	Sell
Total for R2030 Bond Future					2	28,000,000	0.00	
8:29:14	R2032	On 04/05/2023		Bond Future	1	1,200,000	0.00 Member	Sell
8:29:14	R2032	On 04/05/2023		Bond Future	1	1,200,000	0.00 Member	Buy
9:07:17	R2032	On 04/05/2023		Bond Future	1	1,200,000	0.00 Member	Sell
9:07:17	R2032	On 04/05/2023		Bond Future	1	1,200,000	0.00 Client	Buy
10:25:02	R2032	On 02/02/2023		Bond Future	1	26,000,000	0.00 Member	Sell
12:23:40	R2032	On 02/02/2023		Bond Future	1	26,000,000	0.00 Client	Buy
Total for R2032 Bond Future					6	56,800,000	0.00	
16:46:45	R2035	On 02/02/2023		Bond Future	1	105,500,000	0.00 Member	Sell
17:16:41	R2035	On 02/02/2023		Bond Future	1	800,000	0.00 Member	Buy
17:18:17	R2035	On 02/02/2023		Bond Future	1	3,500,000	0.00 Member	Buy
17:18:17	R2035	On 02/02/2023		Bond Future	1	5,100,000	0.00 Member	Buy
17:18:17	R2035	On 02/02/2023		Bond Future	1	6,300,000	0.00 Member	Sell
17:18:17	R2035	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Buy
17:18:17	R2035	On 02/02/2023		Bond Future	1	5,100,000	0.00 Member	Sell
17:18:17	R2035	On 02/02/2023		Bond Future	1	5,100,000	0.00 Client	Buy
17:18:17	R2035	On 02/02/2023		Bond Future	1	3,500,000	0.00 Member	Sell
17:18:17	R2035	On 02/02/2023		Bond Future	1	800,000	0.00 Client	Buy
17:18:17	R2035	On 02/02/2023		Bond Future	1	800,000	0.00 Member	Sell
17:18:17	R2035	On 02/02/2023		Bond Future	1	89,100,000	0.00 Member	Sell
17:18:17	R2035	On 02/02/2023		Bond Future	1	89,100,000	0.00 Member	Buy
17:18:17	R2035	On 02/02/2023		Bond Future	1	700,000	0.00 Client	Buy
17:18:17	R2035	On 02/02/2023		Bond Future	1	89,100,000	0.00 Client	Buy
17:18:17	R2035	On 02/02/2023		Bond Future	1	6,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:18:17	R2035	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
17:18:17	R2035	On 02/02/2023			Bond Future	1	3,500,000	0.00 Client	Buy
17:18:17	R2035	On 02/02/2023			Bond Future	1	6,300,000	0.00 Client	Buy
Total for R2035 Bond Future						19	422,000,000	0.00	
10:51:13	R2037	On 02/02/2023			Bond Future	1	250,000,000	0.00 Member	Sell
12:26:44	R2037	On 02/02/2023			Bond Future	1	72,500,000	0.00 Member	Buy
12:29:15	R2037	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Sell
12:29:15	R2037	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Buy
12:29:15	R2037	On 02/02/2023			Bond Future	1	7,000,000	0.00 Member	Buy
12:29:15	R2037	On 02/02/2023			Bond Future	1	7,000,000	0.00 Client	Buy
12:29:15	R2037	On 02/02/2023			Bond Future	1	4,800,000	0.00 Client	Buy
12:29:15	R2037	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Sell
12:29:15	R2037	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Buy
12:29:15	R2037	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Sell
12:29:15	R2037	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Buy
12:29:15	R2037	On 02/02/2023			Bond Future	1	7,000,000	0.00 Member	Sell
12:29:15	R2037	On 02/02/2023			Bond Future	1	2,900,000	0.00 Client	Buy
12:29:15	R2037	On 02/02/2023			Bond Future	1	1,100,000	0.00 Client	Buy
12:29:16	R2037	On 02/02/2023			Bond Future	1	72,500,000	0.00 Client	Buy
12:29:16	R2037	On 02/02/2023			Bond Future	1	149,600,000	0.00 Client	Buy
12:29:16	R2037	On 02/02/2023			Bond Future	1	5,100,000	0.00 Member	Buy
12:29:16	R2037	On 02/02/2023			Bond Future	1	149,600,000	0.00 Member	Sell
12:29:16	R2037	On 02/02/2023			Bond Future	1	149,600,000	0.00 Member	Buy
12:29:16	R2037	On 02/02/2023			Bond Future	1	7,000,000	0.00 Client	Buy
12:29:16	R2037	On 02/02/2023			Bond Future	1	7,000,000	0.00 Member	Buy
12:29:16	R2037	On 02/02/2023			Bond Future	1	5,100,000	0.00 Member	Sell
12:29:16	R2037	On 02/02/2023			Bond Future	1	5,100,000	0.00 Client	Buy
12:29:16	R2037	On 02/02/2023			Bond Future	1	7,000,000	0.00 Member	Sell
12:29:16	R2037	On 02/02/2023			Bond Future	1	72,500,000	0.00 Member	Sell
15:36:40	R2037	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
17:08:17	R2037	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Buy
17:08:17	R2037	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
17:08:17	R2037	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						29	1,003,600,000	0.00	
15:36:40	R2040	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
17:08:17	R2040	On 02/02/2023			Bond Future	1	1,700,000	0.00 Client	Buy
17:08:17	R2040	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
17:08:17	R2040	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R2040 Bond Future						4	6,800,000	0.00	
15:36:40	R2044	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Sell
17:08:17	R2044	On 02/02/2023			Bond Future	1	3,100,000	0.00 Client	Buy
17:08:17	R2044	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Sell
17:08:17	R2044	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Buy
Total for R2044 Bond Future						4	12,400,000	0.00	
16:46:45	R209	On 02/02/2023			Bond Future	1	249,500,000	0.00 Member	Sell
17:19:37	R209	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	8,100,000	0.00 Member	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	13,400,000	0.00 Member	Sell
17:20:34	R209	On 02/02/2023			Bond Future	1	13,400,000	0.00 Member	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	204,300,000	0.00 Member	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	204,300,000	0.00 Member	Sell
17:20:34	R209	On 02/02/2023			Bond Future	1	8,100,000	0.00 Client	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	13,400,000	0.00 Client	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	2,400,000	0.00 Client	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	204,300,000	0.00 Client	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Sell
17:20:34	R209	On 02/02/2023			Bond Future	1	19,600,000	0.00 Member	Sell
17:20:34	R209	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	19,600,000	0.00 Client	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	19,600,000	0.00 Member	Buy
17:20:34	R209	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
17:20:34	R209	On 02/02/2023			Bond Future	1	1,700,000	0.00 Client	Buy
17:20:34	R209	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R209 Bond Future						19	998,000,000	0.00	
8:04:03	R213	On 02/02/2023			Bond Future	1	76,000,000	0.00 Member	Sell
12:12:58	R213	On 02/02/2023			Bond Future	1	76,000,000	0.00 Client	Buy
Total for R213 Bond Future						2	152,000,000	0.00	
Grand Total for all Instruments						132	3,875,200,000	0.00	