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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/04/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:38:47	IGOV	On 03/08/2023		Index Future	1	40,000	0.00 Member	Sell
9:38:47	IGOV	On 04/05/2023		Index Future	1	40,000	0.00 Member	Buy
9:38:47	IGOV	On 04/05/2023		Index Future	1	40,000	0.00 Member	Sell
9:38:47	IGOV	On 03/08/2023		Index Future	1	40,000	0.00 Member	Buy
9:43:55	IGOV	On 03/08/2023		Index Future	1	40,000	0.00 Member	Sell
9:43:55	IGOV	On 03/08/2023		Index Future	1	40,000	0.00 Client	Buy
9:43:55	IGOV	On 04/05/2023		Index Future	1	40,000	0.00 Member	Buy
9:43:55	IGOV	On 04/05/2023		Index Future	1	40,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>8</b>	<b>320,000</b>	<b>0.00</b>	
9:03:46	R186	On 02/11/2023		Bond Future	1	10,400,000	0.00 Client	Buy
9:03:46	R186	On 02/11/2023		Bond Future	1	10,400,000	0.00 Member	Sell
15:08:42	R186	On 03/08/2023		Bond Future	1	362,300,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:08:42	R186	On 03/08/2023			Bond Future	1	96,600,000	0.00 Member	Buy
15:45:40	R186	On 03/08/2023			Bond Future	1	239,900,000	0.00 Member	Buy
15:46:42	R186	On 03/08/2023			Bond Future	1	122,400,000	0.00 Member	Buy
15:46:42	R186	On 03/08/2023			Bond Future	1	122,400,000	0.00 Member	Sell
15:46:42	R186	On 03/08/2023			Bond Future	1	122,400,000	0.00 Client	Buy
15:46:42	R186	On 03/08/2023			Bond Future	1	239,900,000	0.00 Member	Sell
15:46:42	R186	On 03/08/2023			Bond Future	1	239,900,000	0.00 Client	Buy
15:48:13	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
15:52:29	R186	On 03/08/2023			Bond Future	1	81,000,000	0.00 Member	Buy
15:52:29	R186	On 03/08/2023			Bond Future	1	81,000,000	0.00 Member	Sell
15:52:29	R186	On 03/08/2023			Bond Future	1	7,700,000	0.00 Member	Buy
15:52:29	R186	On 03/08/2023			Bond Future	1	7,700,000	0.00 Member	Sell
15:52:29	R186	On 03/08/2023			Bond Future	1	81,000,000	0.00 Client	Sell
15:52:29	R186	On 03/08/2023			Bond Future	1	4,400,000	0.00 Member	Sell
15:52:29	R186	On 03/08/2023			Bond Future	1	4,400,000	0.00 Client	Sell
15:52:29	R186	On 03/08/2023			Bond Future	1	7,700,000	0.00 Client	Sell
15:52:29	R186	On 03/08/2023			Bond Future	1	4,400,000	0.00 Member	Buy
15:52:30	R186	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Sell
15:52:30	R186	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
15:52:30	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
15:52:30	R186	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
15:52:30	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Sell
16:29:22	R186	On 03/08/2023			Bond Future	1	101,300,000	0.00 Member	Buy
16:48:21	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	4,400,000	0.00 Member	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	4,400,000	0.00 Member	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
16:55:30	R186	On 03/08/2023			Bond Future	1	81,300,000	0.00 Member	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	7,700,000	0.00 Member	Buy
16:55:30	R186	On 03/08/2023			Bond Future	1	7,700,000	0.00 Member	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	4,400,000	0.00 Member	Buy
16:55:30	R186	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	4,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
16:55:30	R186	On 03/08/2023			Bond Future	1	81,300,000	0.00 Member	Buy
16:55:30	R186	On 03/08/2023			Bond Future	1	7,700,000	0.00 Client	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	81,300,000	0.00 Client	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	4,400,000	0.00 Client	Sell
16:55:30	R186	On 03/08/2023			Bond Future	1	4,400,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>44</b>	<b>2,261,600,000</b>	<b>0.00</b>	
10:48:35	R2030	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Sell
10:48:35	R2030	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Buy
10:58:52	R2030	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Sell
10:58:52	R2030	On 02/11/2023			Bond Future	1	1,000,000	0.00 Client	Buy
11:44:36	R2030	On 03/08/2023			Bond Future	1	64,400,000	0.00 Member	Sell
11:44:36	R2030	On 04/05/2023			Bond Future	1	64,400,000	0.00 Member	Buy
11:44:36	R2030	On 04/05/2023			Bond Future	1	64,400,000	0.00 Member	Sell
11:44:36	R2030	On 03/08/2023			Bond Future	1	64,400,000	0.00 Member	Buy
12:13:59	R2030	On 04/05/2023			Bond Future	1	8,900,000	0.00 Member	Sell
12:13:59	R2030	On 04/05/2023			Bond Future	1	64,400,000	0.00 Member	Buy
12:14:41	R2030	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
12:14:41	R2030	On 03/08/2023			Bond Future	1	64,400,000	0.00 Member	Sell
13:53:26	R2030	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell
13:53:26	R2030	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Buy
13:53:26	R2030	On 03/08/2023			Bond Future	1	2,200,000	0.00 Client	Buy
13:57:49	R2030	On 03/08/2023			Bond Future	1	17,200,000	0.00 Member	Sell
13:57:49	R2030	On 03/08/2023			Bond Future	1	17,200,000	0.00 Client	Buy
13:57:49	R2030	On 03/08/2023			Bond Future	1	17,200,000	0.00 Member	Buy
13:59:05	R2030	On 04/05/2023			Bond Future	1	17,200,000	0.00 Member	Sell
13:59:05	R2030	On 04/05/2023			Bond Future	1	17,200,000	0.00 Member	Buy
13:59:05	R2030	On 04/05/2023			Bond Future	1	17,200,000	0.00 Client	Sell
14:01:47	R2030	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
14:01:47	R2030	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
14:01:47	R2030	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Buy
14:02:38	R2030	On 04/05/2023			Bond Future	1	2,700,000	0.00 Client	Sell
14:02:38	R2030	On 04/05/2023			Bond Future	1	2,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:02:38	R2030	On 04/05/2023			Bond Future	1	2,700,000	0.00 Member	Sell
14:05:32	R2030	On 03/08/2023			Bond Future	1	6,400,000	0.00 Member	Sell
14:05:32	R2030	On 03/08/2023			Bond Future	1	6,400,000	0.00 Client	Buy
14:05:32	R2030	On 03/08/2023			Bond Future	1	6,400,000	0.00 Member	Buy
14:06:35	R2030	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Buy
14:06:35	R2030	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Sell
14:06:35	R2030	On 04/05/2023			Bond Future	1	2,200,000	0.00 Client	Sell
14:07:41	R2030	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
14:07:41	R2030	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
14:07:41	R2030	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
14:08:37	R2030	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Sell
14:08:37	R2030	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Buy
14:08:37	R2030	On 04/05/2023			Bond Future	1	6,400,000	0.00 Client	Sell
14:10:32	R2030	On 03/08/2023			Bond Future	1	2,700,000	0.00 Member	Sell
14:10:32	R2030	On 03/08/2023			Bond Future	1	2,700,000	0.00 Client	Buy
14:10:32	R2030	On 03/08/2023			Bond Future	1	2,700,000	0.00 Member	Buy
14:16:26	R2030	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Sell
14:16:26	R2030	On 04/05/2023			Bond Future	1	900,000	0.00 Client	Sell
14:16:26	R2030	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Buy
14:19:02	R2030	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
14:19:02	R2030	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Sell
14:19:02	R2030	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
14:19:57	R2030	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
14:19:57	R2030	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
14:19:57	R2030	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Sell
14:20:46	R2030	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
14:20:46	R2030	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
14:20:46	R2030	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Buy
14:23:55	R2030	On 03/08/2023			Bond Future	1	25,100,000	0.00 Client	Buy
14:23:55	R2030	On 03/08/2023			Bond Future	1	25,100,000	0.00 Member	Sell
14:23:55	R2030	On 03/08/2023			Bond Future	1	25,100,000	0.00 Member	Buy
14:35:28	R2030	On 03/08/2023			Bond Future	1	8,900,000	0.00 Member	Sell
14:35:28	R2030	On 03/08/2023			Bond Future	1	8,900,000	0.00 Member	Buy
14:35:28	R2030	On 03/08/2023			Bond Future	1	8,900,000	0.00 Client	Buy
14:39:14	R2030	On 04/05/2023			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
14:39:14	R2030	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
14:39:14	R2030	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
14:40:06	R2030	On 04/05/2023			Bond Future	1	25,100,000	0.00 Member	Buy
14:40:06	R2030	On 04/05/2023			Bond Future	1	25,100,000	0.00 Member	Sell
14:40:06	R2030	On 04/05/2023			Bond Future	1	25,100,000	0.00 Client	Sell
14:42:44	R2030	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
14:42:44	R2030	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
16:18:52	R2030	On 04/05/2023			Bond Future	1	8,900,000	0.00 Member	Buy
16:18:52	R2030	On 04/05/2023			Bond Future	1	8,900,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>70</b>	<b>776,800,000</b>	<b>0.00</b>	
11:44:36	R2032	On 03/08/2023			Bond Future	1	243,600,000	0.00 Member	Sell
11:44:36	R2032	On 04/05/2023			Bond Future	1	243,600,000	0.00 Member	Buy
11:44:36	R2032	On 04/05/2023			Bond Future	1	243,600,000	0.00 Member	Sell
11:44:36	R2032	On 03/08/2023			Bond Future	1	243,600,000	0.00 Member	Buy
12:13:48	R2032	On 04/05/2023			Bond Future	1	243,600,000	0.00 Member	Buy
12:14:26	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Buy
12:14:26	R2032	On 03/08/2023			Bond Future	1	243,600,000	0.00 Member	Sell
13:55:05	R2032	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
13:55:05	R2032	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
13:55:05	R2032	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Buy
13:56:18	R2032	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
13:56:18	R2032	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy
13:56:18	R2032	On 04/05/2023			Bond Future	1	3,500,000	0.00 Client	Sell
14:00:47	R2032	On 04/05/2023			Bond Future	1	9,600,000	0.00 Member	Sell
14:00:47	R2032	On 04/05/2023			Bond Future	1	9,600,000	0.00 Member	Buy
14:00:47	R2032	On 04/05/2023			Bond Future	1	9,600,000	0.00 Client	Sell
14:09:36	R2032	On 03/08/2023			Bond Future	1	10,700,000	0.00 Member	Sell
14:09:36	R2032	On 03/08/2023			Bond Future	1	10,700,000	0.00 Member	Buy
14:09:36	R2032	On 03/08/2023			Bond Future	1	10,700,000	0.00 Client	Buy
14:11:32	R2032	On 04/05/2023			Bond Future	1	100,500,000	0.00 Member	Buy
14:11:32	R2032	On 04/05/2023			Bond Future	1	100,500,000	0.00 Client	Sell
14:11:32	R2032	On 04/05/2023			Bond Future	1	100,500,000	0.00 Member	Sell
14:12:33	R2032	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:12:33	R2032	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Buy
14:12:33	R2032	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
14:14:27	R2032	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Sell
14:14:27	R2032	On 03/08/2023			Bond Future	1	3,500,000	0.00 Client	Buy
14:14:27	R2032	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Buy
14:15:17	R2032	On 04/05/2023			Bond Future	1	8,900,000	0.00 Member	Sell
14:15:17	R2032	On 04/05/2023			Bond Future	1	8,900,000	0.00 Client	Sell
14:15:17	R2032	On 04/05/2023			Bond Future	1	8,900,000	0.00 Member	Buy
14:17:10	R2032	On 04/05/2023			Bond Future	1	10,700,000	0.00 Member	Buy
14:17:10	R2032	On 04/05/2023			Bond Future	1	10,700,000	0.00 Client	Sell
14:17:10	R2032	On 04/05/2023			Bond Future	1	10,700,000	0.00 Member	Sell
14:18:06	R2032	On 03/08/2023			Bond Future	1	67,300,000	0.00 Member	Sell
14:18:06	R2032	On 03/08/2023			Bond Future	1	67,300,000	0.00 Member	Buy
14:18:06	R2032	On 03/08/2023			Bond Future	1	67,300,000	0.00 Client	Buy
14:22:09	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
14:22:09	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Sell
14:22:09	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Client	Sell
14:22:57	R2032	On 03/08/2023			Bond Future	1	100,500,000	0.00 Member	Sell
14:22:57	R2032	On 03/08/2023			Bond Future	1	100,500,000	0.00 Client	Buy
14:22:57	R2032	On 03/08/2023			Bond Future	1	100,500,000	0.00 Member	Buy
14:24:52	R2032	On 04/05/2023			Bond Future	1	67,300,000	0.00 Client	Sell
14:24:52	R2032	On 04/05/2023			Bond Future	1	67,300,000	0.00 Member	Sell
14:24:52	R2032	On 04/05/2023			Bond Future	1	67,300,000	0.00 Member	Buy
14:25:44	R2032	On 03/08/2023			Bond Future	1	9,600,000	0.00 Member	Buy
14:25:44	R2032	On 03/08/2023			Bond Future	1	9,600,000	0.00 Member	Sell
14:25:44	R2032	On 03/08/2023			Bond Future	1	9,600,000	0.00 Client	Buy
14:26:37	R2032	On 03/08/2023			Bond Future	1	29,100,000	0.00 Member	Sell
14:26:37	R2032	On 03/08/2023			Bond Future	1	29,100,000	0.00 Client	Buy
14:26:37	R2032	On 03/08/2023			Bond Future	1	29,100,000	0.00 Member	Buy
14:27:26	R2032	On 04/05/2023			Bond Future	1	29,100,000	0.00 Member	Buy
14:27:26	R2032	On 04/05/2023			Bond Future	1	29,100,000	0.00 Client	Sell
14:27:26	R2032	On 04/05/2023			Bond Future	1	29,100,000	0.00 Member	Sell
14:34:16	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
14:34:16	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
14:34:16	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:31	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
14:36:31	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
14:36:31	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
14:37:22	R2032	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Buy
14:37:22	R2032	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Sell
14:37:22	R2032	On 03/08/2023			Bond Future	1	2,300,000	0.00 Client	Buy
14:41:32	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Client	Buy
14:41:32	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
16:15:50	R2032	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Sell
16:15:50	R2032	On 04/05/2023			Bond Future	1	8,900,000	0.00 Client	Buy
16:30:39	R2032	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Buy
16:30:39	R2032	On 04/05/2023			Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>70</b>	<b>2,958,800,000</b>	<b>0.00</b>	
12:15:58	R2048	On 04/05/2023			Bond Future	1	35,000,000	0.00 Member	Sell
12:15:58	R2048	On 04/05/2023			Bond Future	1	35,000,000	0.00 Member	Buy
12:17:28	R2048	On 04/05/2023			Bond Future	1	35,000,000	0.00 Member	Buy
12:17:28	R2048	On 04/05/2023			Bond Future	1	35,000,000	0.00 Client	Sell
13:22:41	R2048	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
13:22:41	R2048	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
13:35:16	R2048	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
13:35:16	R2048	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>140,400,000</b>	<b>0.00</b>	
11:31:12	R209	On 03/08/2023			Bond Future	1	3,200,000	0.00 Member	Buy
11:31:12	R209	On 03/08/2023			Bond Future	1	3,200,000	0.00 Member	Sell
13:37:30	R209	On 03/08/2023			Bond Future	1	3,200,000	0.00 Member	Sell
13:37:30	R209	On 03/08/2023			Bond Future	1	3,200,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>12,800,000</b>	<b>0.00</b>	
13:22:41	R214	On 03/08/2023			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
13:22:41	R214	On 03/08/2023		Bond Future	1	100,000	0.00 Member	Buy
13:34:49	R214	On 03/08/2023		Bond Future	1	100,000	0.00 Member	Buy
13:34:49	R214	On 03/08/2023		Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>					<b>4</b>	<b>400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>208</b>	<b>6,151,120,000</b>	<b>0.00</b>	