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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:33:45	I2038	On 04/05/2023		Bond Future	1	9,500,000	0.00 Member	Buy
11:33:45	I2038	On 04/05/2023		Bond Future	1	9,500,000	0.00 Member	Sell
11:58:47	I2038	On 04/05/2023		Bond Future	1	9,500,000	0.00 Member	Buy
11:58:47	I2038	On 04/05/2023		Bond Future	1	9,500,000	0.00 Client	Sell
Total for I2038 Bond Future					4	38,000,000	0.00	
10:29:38	R186	On 02/02/2023		Bond Future	1	22,000,000	0.00 Member	Sell
11:32:51	R186	On 02/02/2023		Bond Future	1	22,000,000	0.00 Client	Buy
16:01:40	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy
16:01:40	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
16:15:47	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Buy
16:15:47	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
16:51:34	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:34	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
17:00:52	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Sell
17:00:52	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Client	Buy
17:00:52	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Sell
17:00:52	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Client	Buy
17:00:52	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Buy
17:07:16	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
17:08:01	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
17:13:07	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
17:13:07	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R186 Bond Future						17	344,000,000	0.00	
9:38:48	R2030	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
9:38:48	R2030	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
10:02:16	R2030	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
10:02:16	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
16:53:51	R2030	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
16:53:51	R2030	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
16:53:51	R2030	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
16:53:51	R2030	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
16:53:51	R2030	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
Total for R2030 Bond Future						9	2,600,000	0.00	
16:12:49	R2032	On 02/02/2023			Bond Future	1	488,000,000	0.00 Member	Sell
16:13:01	R2032	On 02/02/2023			Bond Future	1	55,900,000	0.00 Member	Sell
16:13:01	R2032	On 02/02/2023			Bond Future	1	55,900,000	0.00 Member	Buy
17:03:48	R2032	On 02/02/2023			Bond Future	1	55,900,000	0.00 Member	Buy
17:03:48	R2032	On 02/02/2023			Bond Future	1	40,600,000	0.00 Member	Sell
17:29:21	R2032	On 02/02/2023			Bond Future	1	5,900,000	0.00 Member	Sell
17:29:21	R2032	On 02/02/2023			Bond Future	1	9,400,000	0.00 Member	Sell
17:29:21	R2032	On 02/02/2023			Bond Future	1	40,600,000	0.00 Member	Buy
17:29:21	R2032	On 02/02/2023			Bond Future	1	9,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:38	R210	On 02/02/2023			Bond Future	1	5,600,000	0.00 Member	Sell
12:01:38	R210	On 02/02/2023			Bond Future	1	5,600,000	0.00 Client	Buy
12:01:38	R210	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
Total for R210 Bond Future						10	80,000,000	0.00	
10:29:38	R213	On 02/02/2023			Bond Future	1	35,000,000	0.00 Member	Buy
10:55:00	R213	On 02/02/2023			Bond Future	1	35,000,000	0.00 Member	Buy
10:55:00	R213	On 02/02/2023			Bond Future	1	35,000,000	0.00 Member	Sell
11:36:49	R213	On 02/02/2023			Bond Future	1	17,600,000	0.00 Member	Sell
11:38:43	R213	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Sell
11:38:43	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Buy
11:38:43	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Buy
11:38:43	R213	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
11:38:43	R213	On 02/02/2023			Bond Future	1	17,600,000	0.00 Member	Buy
11:38:43	R213	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
11:38:43	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Sell
11:38:43	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Client	Sell
11:38:43	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Sell
11:38:43	R213	On 02/02/2023			Bond Future	1	17,600,000	0.00 Client	Sell
11:38:43	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Client	Sell
11:59:54	R213	On 02/02/2023			Bond Future	1	17,600,000	0.00 Member	Buy
12:01:10	R213	On 02/02/2023			Bond Future	1	35,000,000	0.00 Client	Sell
12:06:08	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Buy
12:06:08	R213	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
12:06:08	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Buy
12:06:08	R213	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
12:06:08	R213	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Buy
12:06:08	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Sell
12:06:08	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Sell
12:06:08	R213	On 02/02/2023			Bond Future	1	17,600,000	0.00 Member	Sell
12:06:08	R213	On 02/02/2023			Bond Future	1	17,600,000	0.00 Client	Buy
12:06:08	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Client	Buy
12:06:08	R213	On 02/02/2023			Bond Future	1	8,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						28	350,000,000	0.00	
10:29:38	R214	On 02/02/2023			Bond Future	1	17,000,000	0.00 Member	Sell
11:35:05	R214	On 02/02/2023			Bond Future	1	17,000,000	0.00 Client	Buy
Total for R214 Bond Future						2	34,000,000	0.00	
Grand Total for all Instruments						104	3,136,000,000	0.00	