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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:57:04	I2038	On 02/02/2023		Bond Future	1	7,000,000	0.00 Member	Buy
14:57:04	I2038	On 02/02/2023		Bond Future	1	7,000,000	0.00 Member	Sell
15:39:36	I2038	On 02/02/2023		Bond Future	1	7,000,000	0.00 Member	Buy
15:39:36	I2038	On 02/02/2023		Bond Future	1	7,000,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>28,000,000</b>	<b>0.00</b>	
12:01:27	R186	On 02/02/2023		Bond Future	1	100,000	0.00 Member	Sell
12:01:27	R186	On 02/02/2023		Bond Future	1	100,000	0.00 Member	Buy
12:29:36	R186	On 02/02/2023		Bond Future	1	100,000	0.00 Client	Buy
12:29:36	R186	On 02/02/2023		Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>400,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:06:40	R2030	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
12:06:40	R2030	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
12:29:16	R2030	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
12:29:16	R2030	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
12:06:40	R2035	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Buy
12:06:40	R2035	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Sell
12:29:54	R2035	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Buy
12:29:54	R2035	On 04/05/2023			Bond Future	1	1,600,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>6,400,000</b>	<b>0.00</b>	
12:06:40	R2037	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
12:06:40	R2037	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
12:29:33	R2037	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
12:29:33	R2037	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
11:58:23	R2040	On 02/02/2023			Bond Future	1	500,000,000	0.00 Member	Sell
11:58:23	R2040	On 02/02/2023			Bond Future	1	500,000,000	0.00 Member	Buy
12:04:16	R2040	On 02/02/2023			Bond Future	1	139,000,000	0.00 Member	Sell
12:04:16	R2040	On 02/02/2023			Bond Future	1	139,000,000	0.00 Client	Buy
12:06:40	R2040	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
12:06:40	R2040	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
12:29:06	R2040	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
12:29:06	R2040	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>8</b>	<b>1,281,600,000</b>	<b>0.00</b>	
10:21:36	R2044	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
10:21:36	R2044	On 02/02/2023			Bond Future	1	12,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:33:38	R2044	On 02/02/2023			Bond Future	1	5,800,000	0.00 Member	Sell
10:33:38	R2044	On 02/02/2023			Bond Future	1	2,900,000	0.00 Client	Sell
10:33:38	R2044	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Sell
10:33:38	R2044	On 02/02/2023			Bond Future	1	5,800,000	0.00 Member	Buy
10:33:38	R2044	On 02/02/2023			Bond Future	1	5,800,000	0.00 Client	Sell
10:33:38	R2044	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Buy
10:33:39	R2044	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
10:33:39	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
10:33:39	R2044	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
10:33:39	R2044	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
10:33:39	R2044	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
10:33:39	R2044	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
10:33:39	R2044	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
10:33:39	R2044	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
12:04:16	R2044	On 02/02/2023			Bond Future	1	143,400,000	0.00 Member	Buy
12:04:16	R2044	On 02/02/2023			Bond Future	1	143,400,000	0.00 Client	Sell
12:06:40	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
12:06:40	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
12:29:24	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
12:29:24	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>34</b>	<b>336,400,000</b>	<b>0.00</b>	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:06:40	R2048	On 04/05/2023		Bond Future	1	300,000	0.00 Member	Buy
12:06:40	R2048	On 04/05/2023		Bond Future	1	300,000	0.00 Member	Sell
12:30:05	R2048	On 04/05/2023		Bond Future	1	300,000	0.00 Client	Sell
12:30:05	R2048	On 04/05/2023		Bond Future	1	300,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>					<b>4</b>	<b>1,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>66</b>	<b>1,660,000,000</b>	<b>0.00</b>	