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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/03/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:02:55	ALBI	On 04/05/2023			Index Future	1	10,000	0.00 Member	Buy
15:02:55	ALBI	On 04/05/2023			Index Future	1	10,000	0.00 Member	Sell
16:19:03	ALBI	On 04/05/2023			Index Future	1	10,000	0.00 Member	Buy
16:37:50	ALBI	On 04/05/2023			Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>	
15:16:53	R186	On 04/05/2023			Bond Future	1	346,400,000	0.00 Member	Sell
16:13:09	R186	On 04/05/2023			Bond Future	1	297,000,000	0.00 Member	Buy
16:15:05	R186	On 04/05/2023			Bond Future	1	16,400,000	0.00 Member	Sell
16:15:05	R186	On 04/05/2023			Bond Future	1	16,400,000	0.00 Member	Buy
16:15:05	R186	On 04/05/2023			Bond Future	1	31,000,000	0.00 Member	Sell
16:15:05	R186	On 04/05/2023			Bond Future	1	31,000,000	0.00 Client	Buy
16:15:05	R186	On 04/05/2023			Bond Future	1	297,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:05	R186	On 04/05/2023			Bond Future	1	297,000,000	0.00 Client	Buy
16:15:05	R186	On 04/05/2023			Bond Future	1	31,000,000	0.00 Member	Buy
16:15:05	R186	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
16:15:05	R186	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy
16:15:05	R186	On 04/05/2023			Bond Future	1	16,400,000	0.00 Client	Buy
16:15:05	R186	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>13</b>	<b>1,385,600,000</b>	<b>0.00</b>	
10:12:51	R2030	On 04/05/2023			Bond Future	1	126,300,000	0.00 Member	Sell
16:17:24	R2030	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Buy
16:19:21	R2030	On 04/05/2023			Bond Future	1	5,700,000	0.00 Member	Sell
16:19:21	R2030	On 04/05/2023			Bond Future	1	5,700,000	0.00 Member	Buy
16:19:21	R2030	On 04/05/2023			Bond Future	1	5,700,000	0.00 Client	Buy
16:19:22	R2030	On 04/05/2023			Bond Future	1	60,600,000	0.00 Client	Buy
16:19:22	R2030	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Sell
16:19:22	R2030	On 04/05/2023			Bond Future	1	60,600,000	0.00 Member	Sell
16:19:22	R2030	On 04/05/2023			Bond Future	1	60,000,000	0.00 Client	Buy
16:19:22	R2030	On 04/05/2023			Bond Future	1	60,600,000	0.00 Member	Buy
16:47:38	R2030	On 04/05/2023			Bond Future	1	8,300,000	0.00 Member	Sell
16:47:38	R2030	On 04/05/2023			Bond Future	1	8,300,000	0.00 Member	Buy
16:55:04	R2030	On 04/05/2023			Bond Future	1	8,300,000	0.00 Client	Sell
16:55:04	R2030	On 04/05/2023			Bond Future	1	8,300,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>14</b>	<b>538,400,000</b>	<b>0.00</b>	
8:48:14	R2032	On 04/05/2023			Bond Future	1	56,300,000	0.00 Member	Buy
10:44:31	R2032	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
10:46:33	R2032	On 04/05/2023			Bond Future	1	31,100,000	0.00 Client	Sell
10:46:33	R2032	On 04/05/2023			Bond Future	1	31,100,000	0.00 Member	Sell
10:46:33	R2032	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Buy
10:46:33	R2032	On 04/05/2023			Bond Future	1	4,400,000	0.00 Member	Buy
10:46:33	R2032	On 04/05/2023			Bond Future	1	31,100,000	0.00 Member	Buy
10:46:33	R2032	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:33	R2032	On 04/05/2023			Bond Future	1	4,400,000	0.00 Member	Sell
10:46:33	R2032	On 04/05/2023			Bond Future	1	6,400,000	0.00 Client	Sell
10:46:33	R2032	On 04/05/2023			Bond Future	1	4,400,000	0.00 Client	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
10:46:34	R2032	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Client	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Client	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,200,000	0.00 Client	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	3,900,000	0.00 Member	Buy
10:46:34	R2032	On 04/05/2023			Bond Future	1	3,900,000	0.00 Member	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Buy
10:46:34	R2032	On 04/05/2023			Bond Future	1	3,900,000	0.00 Client	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Client	Sell
10:46:34	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
11:01:26	R2032	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Buy
11:25:04	R2032	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Sell
11:26:59	R2032	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Buy
11:26:59	R2032	On 04/05/2023			Bond Future	1	50,000,000	0.00 Client	Sell
12:06:39	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
12:06:39	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
12:57:16	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
12:57:16	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
14:25:02	R2032	On 04/05/2023			Bond Future	1	25,700,000	0.00 Member	Sell
14:25:02	R2032	On 04/05/2023			Bond Future	1	25,300,000	0.00 Member	Buy
14:27:52	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
14:27:52	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
14:27:52	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
14:27:52	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Buy
14:27:52	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:27:52	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
14:42:13	R2032	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Buy
14:42:13	R2032	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Sell
15:43:11	R2032	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Sell
15:43:11	R2032	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Buy
16:33:33	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
16:33:33	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Buy
16:38:53	R2032	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Sell
16:38:53	R2032	On 04/05/2023			Bond Future	1	2,500,000	0.00 Client	Buy
16:47:38	R2032	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Sell
16:47:38	R2032	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Buy
16:56:17	R2032	On 04/05/2023			Bond Future	1	4,500,000	0.00 Client	Sell
16:56:17	R2032	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>56</b>	<b>540,400,000</b>	<b>0.00</b>	
11:01:26	R2035	On 04/05/2023			Bond Future	1	23,000,000	0.00 Member	Sell
11:25:44	R2035	On 04/05/2023			Bond Future	1	23,000,000	0.00 Member	Buy
11:27:22	R2035	On 04/05/2023			Bond Future	1	23,000,000	0.00 Client	Buy
11:27:22	R2035	On 04/05/2023			Bond Future	1	23,000,000	0.00 Member	Sell
16:47:38	R2035	On 04/05/2023			Bond Future	1	6,500,000	0.00 Member	Sell
16:47:38	R2035	On 04/05/2023			Bond Future	1	6,500,000	0.00 Member	Buy
16:56:41	R2035	On 04/05/2023			Bond Future	1	6,500,000	0.00 Member	Buy
16:56:41	R2035	On 04/05/2023			Bond Future	1	6,500,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>8</b>	<b>118,000,000</b>	<b>0.00</b>	
16:47:38	R2037	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Sell
16:47:38	R2037	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Buy
16:53:38	R2037	On 04/05/2023			Bond Future	1	4,900,000	0.00 Client	Sell
16:53:38	R2037	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>19,600,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:57:59	R2040	On 01/02/2024			Bond Future	1	500,000	0.00 Member	Buy
10:57:59	R2040	On 01/02/2024			Bond Future	1	500,000	0.00 Member	Sell
12:48:17	R2040	On 01/02/2024			Bond Future	1	500,000	0.00 Member	Sell
12:48:17	R2040	On 01/02/2024			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
16:47:38	R2044	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
16:47:38	R2044	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
16:54:06	R2044	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
16:54:06	R2044	On 04/05/2023			Bond Future	1	2,900,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>11,600,000</b>	<b>0.00</b>	
16:47:38	R2048	On 04/05/2023			Bond Future	1	10,300,000	0.00 Member	Sell
16:47:38	R2048	On 04/05/2023			Bond Future	1	10,300,000	0.00 Member	Buy
16:57:06	R2048	On 04/05/2023			Bond Future	1	10,300,000	0.00 Member	Buy
16:57:06	R2048	On 04/05/2023			Bond Future	1	10,300,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>41,200,000</b>	<b>0.00</b>	
11:01:26	R213	On 04/05/2023			Bond Future	1	28,000,000	0.00 Member	Sell
11:24:25	R213	On 04/05/2023			Bond Future	1	28,000,000	0.00 Member	Buy
11:27:09	R213	On 04/05/2023			Bond Future	1	28,000,000	0.00 Client	Buy
11:27:09	R213	On 04/05/2023			Bond Future	1	28,000,000	0.00 Member	Sell
16:47:38	R213	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Sell
16:47:38	R213	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Buy
16:53:11	R213	On 04/05/2023			Bond Future	1	57,900,000	0.00 Member	Buy
16:57:26	R213	On 04/05/2023			Bond Future	1	1,100,000	0.00 Client	Sell
16:57:26	R213	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Buy
17:03:14	R213	On 04/05/2023			Bond Future	1	1,000,000	0.00 Member	Sell
17:06:24	R213	On 04/05/2023			Bond Future	1	18,900,000	0.00 Member	Sell
17:06:24	R213	On 04/05/2023			Bond Future	1	18,900,000	0.00 Member	Buy
17:06:24	R213	On 04/05/2023			Bond Future	1	18,900,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	1,000,000	0.00 Client	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	1,800,000	0.00 Member	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	1,600,000	0.00 Member	Buy
17:06:25	R213	On 04/05/2023		Bond Future	1	1,600,000	0.00 Member	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	1,100,000	0.00 Member	Buy
17:06:25	R213	On 04/05/2023		Bond Future	1	4,100,000	0.00 Member	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	3,700,000	0.00 Member	Buy
17:06:25	R213	On 04/05/2023		Bond Future	1	3,700,000	0.00 Client	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	3,700,000	0.00 Member	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	1,800,000	0.00 Member	Buy
17:06:25	R213	On 04/05/2023		Bond Future	1	4,400,000	0.00 Member	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	1,600,000	0.00 Client	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	4,100,000	0.00 Client	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	14,300,000	0.00 Client	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	7,000,000	0.00 Client	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	4,100,000	0.00 Member	Buy
17:06:25	R213	On 04/05/2023		Bond Future	1	14,300,000	0.00 Member	Buy
17:06:25	R213	On 04/05/2023		Bond Future	1	1,100,000	0.00 Client	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	1,100,000	0.00 Member	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	7,000,000	0.00 Member	Buy
17:06:25	R213	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Buy
17:06:25	R213	On 04/05/2023		Bond Future	1	1,800,000	0.00 Client	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	14,300,000	0.00 Member	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	7,000,000	0.00 Member	Sell
17:06:25	R213	On 04/05/2023		Bond Future	1	4,400,000	0.00 Member	Buy
17:06:25	R213	On 04/05/2023		Bond Future	1	4,400,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>					<b>39</b>	<b>348,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>150</b>	<b>3,004,840,000</b>	<b>0.00</b>	