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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:43:57	R2030	On 03/08/2023		Bond Future	1	62,900,000	0.00 Member	Sell
9:43:57	R2030	On 03/08/2023		Bond Future	1	62,900,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>					<b>2</b>	<b>125,800,000</b>	<b>0.00</b>	
9:27:05	R2032	On 03/08/2023		Bond Future	1	362,900,000	0.00 Member	Sell
9:58:43	R2032	On 03/08/2023		Bond Future	1	193,000,000	0.00 Member	Buy
9:59:51	R2032	On 03/08/2023		Bond Future	1	5,400,000	0.00 Member	Sell
9:59:51	R2032	On 03/08/2023		Bond Future	1	5,400,000	0.00 Member	Buy
9:59:51	R2032	On 03/08/2023		Bond Future	1	142,000,000	0.00 Member	Buy
9:59:51	R2032	On 03/08/2023		Bond Future	1	142,000,000	0.00 Member	Sell
9:59:51	R2032	On 03/08/2023		Bond Future	1	4,000,000	0.00 Member	Sell
9:59:51	R2032	On 03/08/2023		Bond Future	1	4,000,000	0.00 Client	Buy
9:59:51	R2032	On 03/08/2023		Bond Future	1	193,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:59:51	R2032	On 03/08/2023			Bond Future	1	142,000,000	0.00 Client	Buy
9:59:51	R2032	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
9:59:51	R2032	On 03/08/2023			Bond Future	1	5,400,000	0.00 Client	Buy
9:59:51	R2032	On 03/08/2023			Bond Future	1	18,500,000	0.00 Client	Buy
9:59:51	R2032	On 03/08/2023			Bond Future	1	18,500,000	0.00 Member	Buy
9:59:51	R2032	On 03/08/2023			Bond Future	1	193,000,000	0.00 Client	Buy
9:59:51	R2032	On 03/08/2023			Bond Future	1	18,500,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>16</b>	<b>1,451,600,000</b>	<b>0.00</b>	
16:17:43	R2040	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Buy
16:17:43	R2040	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Sell
16:38:40	R2040	On 03/08/2023			Bond Future	1	5,500,000	0.00 Client	Buy
16:38:40	R2040	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>22,000,000</b>	<b>0.00</b>	
12:02:29	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Sell
12:02:29	R213	On 02/11/2023			Bond Future	1	16,100,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	100,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	35,200,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	35,200,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	2,000,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	14,600,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	1,300,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	2,000,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	500,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	1,000,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,000,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	8,700,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	100,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,300,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	14,600,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	14,600,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	100,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	35,200,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	2,700,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	2,700,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	2,000,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	2,700,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,500,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy

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12:12:28	R213	On 02/11/2023			Bond Future	1	1,500,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	8,700,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	8,700,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,300,000	0.00 Member	Buy
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12:12:28	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Sell
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12:12:28	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Sell
12:12:28	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Sell
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12:12:28	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Buy
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12:12:28	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Buy
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12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	1,000,000	0.00 Client	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
12:12:28	R213	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>98</b>	<b>367,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>120</b>	<b>1,967,200,000</b>	<b>0.00</b>	