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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/08/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:18:57	I2038	On 02/11/2023			Bond Future	1	7,300,000	0.00 Member	Sell
12:18:57	I2038	On 02/11/2023			Bond Future	1	7,300,000	0.00 Client	Buy
12:24:48	I2038	On 02/11/2023			Bond Future	1	7,300,000	0.00 Client	Sell
12:24:48	I2038	On 02/11/2023			Bond Future	1	7,300,000	0.00 Member	Buy
<b>Total for I2038 Bond Future</b>						<b>4</b>	<b>29,200,000</b>	<b>0.00</b>	
9:46:23	R186	On 02/11/2023			Bond Future	1	100,400,000	0.00 Member	Sell
9:57:32	R186	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Buy
9:58:10	R186	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Sell
9:58:10	R186	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Buy
9:58:10	R186	On 02/11/2023			Bond Future	1	97,600,000	0.00 Member	Sell
9:58:10	R186	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Sell
9:58:10	R186	On 02/11/2023			Bond Future	1	1,000,000	0.00 Client	Buy





Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:55:57	R2030	On 02/11/2023			Bond Future	1	38,400,000	0.00 Member	Sell
9:56:22	R2030	On 02/11/2023			Bond Future	1	53,500,000	0.00 Client	Sell
9:56:22	R2030	On 02/11/2023			Bond Future	1	53,500,000	0.00 Member	Buy
9:56:22	R2030	On 02/11/2023			Bond Future	1	38,400,000	0.00 Client	Sell
9:56:22	R2030	On 02/11/2023			Bond Future	1	53,500,000	0.00 Member	Sell
9:56:22	R2030	On 02/11/2023			Bond Future	1	38,400,000	0.00 Member	Buy
11:34:51	R2030	On 02/11/2023			Bond Future	1	140,000,000	0.00 Member	Buy
11:35:21	R2030	On 02/11/2023			Bond Future	1	140,000,000	0.00 Member	Sell
12:20:33	R2030	On 02/11/2023			Bond Future	1	140,000,000	0.00 Member	Buy
12:20:33	R2030	On 02/11/2023			Bond Future	1	140,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>18</b>	<b>1,241,200,000</b>	<b>0.00</b>	
13:51:49	R2035	On 02/11/2023			Bond Future	1	119,400,000	0.00 Client	Buy
13:51:49	R2035	On 02/11/2023			Bond Future	1	119,400,000	0.00 Member	Sell
13:51:49	R2035	On 02/11/2023			Bond Future	1	191,600,000	0.00 Client	Buy
13:51:49	R2035	On 02/11/2023			Bond Future	1	191,600,000	0.00 Member	Sell
13:51:49	R2035	On 01/08/2024			Bond Future	1	26,700,000	0.00 Client	Buy
13:51:49	R2035	On 01/08/2024			Bond Future	1	26,700,000	0.00 Member	Sell
13:51:49	R2035	On 03/08/2023			Bond Future	1	26,700,000	0.00 Member	Buy
13:51:49	R2035	On 03/08/2023			Bond Future	1	191,600,000	0.00 Client	Sell
13:51:49	R2035	On 03/08/2023			Bond Future	1	119,400,000	0.00 Client	Sell
13:51:49	R2035	On 03/08/2023			Bond Future	1	26,700,000	0.00 Client	Sell
13:51:49	R2035	On 03/08/2023			Bond Future	1	191,600,000	0.00 Member	Buy
13:51:49	R2035	On 03/08/2023			Bond Future	1	119,400,000	0.00 Member	Buy
13:57:04	R2035	On 03/08/2023			Bond Future	1	7,200,000	0.00 Client	Sell
13:57:04	R2035	On 03/08/2023			Bond Future	1	7,200,000	0.00 Member	Buy
13:57:04	R2035	On 03/08/2023			Bond Future	1	23,100,000	0.00 Member	Buy
13:57:04	R2035	On 03/08/2023			Bond Future	1	23,100,000	0.00 Client	Sell
13:57:04	R2035	On 03/08/2023			Bond Future	1	21,600,000	0.00 Member	Buy
13:57:04	R2035	On 03/08/2023			Bond Future	1	18,800,000	0.00 Member	Buy
13:57:04	R2035	On 03/08/2023			Bond Future	1	11,600,000	0.00 Client	Sell
13:57:04	R2035	On 03/08/2023			Bond Future	1	18,800,000	0.00 Client	Sell
13:57:04	R2035	On 03/08/2023			Bond Future	1	11,600,000	0.00 Member	Buy
13:57:04	R2035	On 03/08/2023			Bond Future	1	21,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:57:04	R2035	On 02/11/2023			Bond Future	1	21,600,000	0.00 Client	Buy
13:57:04	R2035	On 02/11/2023			Bond Future	1	7,200,000	0.00 Member	Sell
13:57:04	R2035	On 02/11/2023			Bond Future	1	23,100,000	0.00 Client	Buy
13:57:04	R2035	On 02/11/2023			Bond Future	1	21,600,000	0.00 Member	Sell
13:57:04	R2035	On 02/11/2023			Bond Future	1	11,600,000	0.00 Client	Buy
13:57:04	R2035	On 02/11/2023			Bond Future	1	18,800,000	0.00 Client	Buy
13:57:04	R2035	On 02/11/2023			Bond Future	1	7,200,000	0.00 Client	Buy
13:57:04	R2035	On 02/11/2023			Bond Future	1	18,800,000	0.00 Member	Sell
13:57:04	R2035	On 02/11/2023			Bond Future	1	11,600,000	0.00 Member	Sell
13:57:04	R2035	On 02/11/2023			Bond Future	1	23,100,000	0.00 Member	Sell
14:29:14	R2035	On 01/08/2024			Bond Future	1	26,700,000	0.00 Member	Buy
14:29:14	R2035	On 01/08/2024			Bond Future	1	26,700,000	0.00 Client	Sell
14:29:14	R2035	On 02/11/2023			Bond Future	1	26,700,000	0.00 Member	Sell
14:29:14	R2035	On 02/11/2023			Bond Future	1	26,700,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>36</b>	<b>1,786,800,000</b>	<b>0.00</b>	
13:57:04	R2037	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	3,200,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	2,300,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	65,900,000	0.00 Member	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	8,000,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	40,600,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	9,200,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	40,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	3,200,000	0.00 Member	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	3,700,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	65,900,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Sell
13:57:04	R2037	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
13:57:04	R2037	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	900,000	0.00 Client	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	900,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	900,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	65,900,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	40,600,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	9,200,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	1,200,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	3,700,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	8,000,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	3,700,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	2,300,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	65,900,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	3,200,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	4,000,000	0.00 Client	Buy
13:57:04	R2037	On 02/11/2023			Bond Future	1	40,600,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	9,200,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	4,000,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Sell
13:57:04	R2037	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>48</b>	<b>563,200,000</b>	<b>0.00</b>	
15:48:24	R2040	On 01/02/2024			Bond Future	1	63,200,000	0.00 Member	Buy
15:48:51	R2040	On 01/02/2024			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:51	R2040	On 01/02/2024			Bond Future	1	59,700,000	0.00 Member	Buy
15:59:51	R2040	On 01/02/2024			Bond Future	1	59,700,000	0.00 Member	Sell
15:59:51	R2040	On 01/02/2024			Bond Future	1	59,700,000	0.00 Client	Sell
15:59:51	R2040	On 01/02/2024			Bond Future	1	3,500,000	0.00 Member	Buy
15:59:51	R2040	On 01/02/2024			Bond Future	1	3,500,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>7</b>	<b>252,800,000</b>	<b>0.00</b>	
16:29:23	R2044	On 02/11/2023			Bond Future	1	6,300,000	0.00 Member	Buy
16:43:18	R2044	On 02/11/2023			Bond Future	1	6,300,000	0.00 Member	Sell
16:45:29	R2044	On 02/11/2023			Bond Future	1	6,300,000	0.00 Member	Buy
16:45:29	R2044	On 02/11/2023			Bond Future	1	6,300,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>25,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>148</b>	<b>4,868,000,000</b>	<b>0.00</b>	