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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:44	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy
11:55:44	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
12:07:42	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy
12:07:42	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
14:28:32	R186	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Buy
14:28:32	R186	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Sell
14:54:18	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
14:54:18	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Client	Buy
Total for R186 Bond Future					8	151,400,000	0.00	
14:28:32	R2030	On 02/02/2023		Bond Future	1	36,600,000	0.00 Member	Buy
14:28:32	R2030	On 02/02/2023		Bond Future	1	600,000	0.00 Member	Sell
14:37:19	R2030	On 02/02/2023		Bond Future	1	24,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:37:19	R2030	On 02/02/2023			Bond Future	1	24,500,000	0.00 Member	Sell
14:37:19	R2030	On 02/02/2023			Bond Future	1	11,200,000	0.00 Member	Buy
14:37:19	R2030	On 02/02/2023			Bond Future	1	11,200,000	0.00 Member	Sell
14:37:19	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
14:37:19	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
14:37:19	R2030	On 02/02/2023			Bond Future	1	11,200,000	0.00 Client	Sell
14:37:19	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
14:37:19	R2030	On 02/02/2023			Bond Future	1	24,500,000	0.00 Client	Sell
Total for R2030 Bond Future						11	145,200,000	0.00	
13:33:31	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
14:12:12	R2032	On 02/02/2023			Bond Future	1	350,000,000	0.00 Member	Sell
14:12:12	R2032	On 02/02/2023			Bond Future	1	350,000,000	0.00 Member	Buy
14:21:12	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Sell
14:27:02	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
15:03:12	R2032	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:06:51	R2032	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:06:51	R2032	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	1,300,000	0.00 Client	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:06:51	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:06:51	R2032	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:06:51	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:06:51	R2032	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Buy
Total for R2032 Bond Future						26	714,400,000	0.00	
13:33:31	R2035	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
14:21:12	R2035	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Sell
14:27:02	R2035	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
15:07:24	R2035	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:08:42	R2035	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:08:42	R2035	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	1,300,000	0.00 Client	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:08:42	R2035	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Buy
15:08:42	R2035	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:08:42	R2035	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:08:42	R2035	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:08:42	R2035	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:08:42	R2035	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
Total for R2035 Bond Future						24	14,400,000	0.00	
11:55:44	R2037	On 02/02/2023			Bond Future	1	350,000,000	0.00 Member	Sell
11:55:44	R2037	On 02/02/2023			Bond Future	1	350,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Buy
15:15:46	R2040	On 02/02/2023			Bond Future	1	800,000	0.00 Client	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:15:46	R2040	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:15:46	R2040	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	3,500,000	0.00 Member	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
15:15:46	R2040	On 02/02/2023			Bond Future	1	3,500,000	0.00 Member	Buy
15:15:46	R2040	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Buy
15:15:46	R2040	On 02/02/2023			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R2040 Bond Future						24	42,000,000	0.00	
13:33:31	R2044	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Buy
14:21:12	R2044	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Sell
14:27:03	R2044	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Buy
15:17:48	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:18:41	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:18:41	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
15:18:41	R2044	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
15:18:41	R2044	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:18:41	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:18:41	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:18:41	R2044	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
Total for R2044 Bond Future						24	16,200,000	0.00	
13:33:31	R2048	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Buy
14:21:12	R2048	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Sell
14:27:03	R2048	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Buy
15:19:07	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:20:02	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	2,100,000	0.00 Client	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Buy
15:20:02	R2048	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
15:20:02	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:20:02	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:20:02	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:20:02	R2048	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:20:02	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:31	R2048	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
16:47:05	R2048	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
17:24:08	R2048	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
17:24:08	R2048	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
Total for R2048 Bond Future						28	23,200,000	0.00	
13:33:31	R209	On 02/02/2023			Bond Future	1	6,400,000	0.00 Member	Buy
14:21:12	R209	On 02/02/2023			Bond Future	1	6,400,000	0.00 Member	Sell
14:27:02	R209	On 02/02/2023			Bond Future	1	6,400,000	0.00 Member	Buy
15:09:20	R209	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
15:10:27	R209	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:10:27	R209	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
15:10:27	R209	On 02/02/2023			Bond Future	1	4,800,000	0.00 Client	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:10:27	R209	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Buy
15:10:27	R209	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:10:27	R209	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:10:27	R209	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:10:27	R209	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
Total for R209 Bond Future						24	38,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:33:31	R214	On 02/02/2023			Bond Future	1	3,500,000	0.00 Member	Buy
14:21:12	R214	On 02/02/2023			Bond Future	1	3,500,000	0.00 Member	Sell
14:27:02	R214	On 02/02/2023			Bond Future	1	3,500,000	0.00 Member	Buy
15:16:17	R214	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
15:17:19	R214	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:17:19	R214	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
15:17:19	R214	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:17:19	R214	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Buy
15:17:19	R214	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:17:19	R214	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Sell
15:17:19	R214	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:17:19	R214	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
Total for R214 Bond Future						24	21,000,000	0.00	
Grand Total for all Instruments						219	1,899,200,000	0.00	