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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:49:44	R186	On 04/05/2023		Bond Future	1	2,000,000	0.00 Member	Buy
13:29:28	R186	On 04/05/2023		Bond Future	1	2,000,000	0.00 Client	Sell
15:15:23	R186	On 04/05/2023		Bond Future	1	16,300,000	0.00 Member	Buy
16:33:57	R186	On 04/05/2023		Bond Future	1	16,300,000	0.00 Member	Sell
16:36:01	R186	On 04/05/2023		Bond Future	1	16,300,000	0.00 Member	Buy
16:36:01	R186	On 04/05/2023		Bond Future	1	16,300,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>69,200,000</b>	<b>0.00</b>	
12:49:44	R2030	On 04/05/2023		Bond Future	1	298,100,000	0.00 Member	Buy
13:34:53	R2030	On 04/05/2023		Bond Future	1	218,000,000	0.00 Member	Sell
13:35:55	R2030	On 04/05/2023		Bond Future	1	20,000,000	0.00 Member	Buy
13:35:55	R2030	On 04/05/2023		Bond Future	1	20,000,000	0.00 Member	Sell
13:35:55	R2030	On 04/05/2023		Bond Future	1	20,000,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:35:56	R2030	On 04/05/2023			Bond Future	1	21,800,000	0.00 Member	Sell
13:35:56	R2030	On 04/05/2023			Bond Future	1	11,800,000	0.00 Client	Sell
13:35:56	R2030	On 04/05/2023			Bond Future	1	26,500,000	0.00 Client	Sell
13:35:56	R2030	On 04/05/2023			Bond Future	1	11,800,000	0.00 Member	Sell
13:35:56	R2030	On 04/05/2023			Bond Future	1	21,800,000	0.00 Member	Buy
13:35:56	R2030	On 04/05/2023			Bond Future	1	21,800,000	0.00 Client	Sell
13:35:56	R2030	On 04/05/2023			Bond Future	1	11,800,000	0.00 Member	Buy
13:35:56	R2030	On 04/05/2023			Bond Future	1	26,500,000	0.00 Member	Buy
13:35:56	R2030	On 04/05/2023			Bond Future	1	26,500,000	0.00 Member	Sell
13:35:56	R2030	On 04/05/2023			Bond Future	1	218,000,000	0.00 Member	Buy
13:35:56	R2030	On 04/05/2023			Bond Future	1	218,000,000	0.00 Client	Sell
15:15:23	R2030	On 04/05/2023			Bond Future	1	13,900,000	0.00 Member	Buy
16:01:00	R2030	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Sell
16:29:37	R2030	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy
16:34:46	R2030	On 04/05/2023			Bond Future	1	13,900,000	0.00 Member	Sell
16:35:44	R2030	On 04/05/2023			Bond Future	1	13,900,000	0.00 Client	Sell
16:35:44	R2030	On 04/05/2023			Bond Future	1	13,900,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>22</b>	<b>1,250,800,000</b>	<b>0.00</b>	
9:18:27	R2035	On 02/11/2023			Bond Future	1	4,100,000	0.00 Member	Sell
9:18:27	R2035	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Buy
9:23:12	R2035	On 02/11/2023			Bond Future	1	3,700,000	0.00 Member	Buy
9:23:12	R2035	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Sell
9:23:12	R2035	On 02/11/2023			Bond Future	1	400,000	0.00 Client	Buy
9:23:12	R2035	On 02/11/2023			Bond Future	1	3,700,000	0.00 Member	Sell
9:23:12	R2035	On 02/11/2023			Bond Future	1	3,700,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>16,400,000</b>	<b>0.00</b>	
16:31:02	R2044	On 04/05/2023			Bond Future	1	563,100,000	0.00 Member	Buy
16:34:42	R2044	On 04/05/2023			Bond Future	1	247,500,000	0.00 Member	Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	58,400,000	0.00 Member	Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	247,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	30,100,000	0.00 Client	Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	30,100,000	0.00 Member	Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	73,100,000	0.00 Member	Buy
16:35:50	R2044	On 04/05/2023			Bond Future	1	73,100,000	0.00 Member	Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	154,000,000	0.00 Member	Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	73,100,000	0.00 Client	Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	58,400,000	0.00 Client	Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	58,400,000	0.00 Member	Buy
16:35:50	R2044	On 04/05/2023			Bond Future	1	30,100,000	0.00 Member	Buy
16:35:50	R2044	On 04/05/2023			Bond Future	1	154,000,000	0.00 Member	Buy
16:35:50	R2044	On 04/05/2023			Bond Future	1	247,500,000	0.00 Client	Sell
16:35:50	R2044	On 04/05/2023			Bond Future	1	154,000,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>16</b>	<b>2,252,400,000</b>	<b>0.00</b>	
9:07:27	R213	On 02/11/2023			Bond Future	1	18,800,000	0.00 Client	Buy
9:07:27	R213	On 02/11/2023			Bond Future	1	18,800,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>37,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>53</b>	<b>3,626,400,000</b>	<b>0.00</b>	