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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:26	R2030	On 03/08/2023		Bond Future	1	2,300,000	0.00 Member	Buy
10:53:17	R2030	On 03/08/2023		Bond Future	1	1,700,000	0.00 Member	Sell
10:54:50	R2030	On 03/08/2023		Bond Future	1	300,000	0.00 Client	Sell
10:54:50	R2030	On 03/08/2023		Bond Future	1	300,000	0.00 Member	Buy
10:54:50	R2030	On 03/08/2023		Bond Future	1	300,000	0.00 Member	Sell
10:54:50	R2030	On 03/08/2023		Bond Future	1	200,000	0.00 Member	Buy
10:54:50	R2030	On 03/08/2023		Bond Future	1	200,000	0.00 Member	Sell
10:54:50	R2030	On 03/08/2023		Bond Future	1	100,000	0.00 Member	Sell
10:54:50	R2030	On 03/08/2023		Bond Future	1	1,700,000	0.00 Member	Buy
10:54:50	R2030	On 03/08/2023		Bond Future	1	100,000	0.00 Client	Sell
10:54:50	R2030	On 03/08/2023		Bond Future	1	200,000	0.00 Client	Sell
10:54:50	R2030	On 03/08/2023		Bond Future	1	100,000	0.00 Member	Buy
10:54:50	R2030	On 03/08/2023		Bond Future	1	1,700,000	0.00 Client	Sell
13:53:19	R2030	On 03/08/2023		Bond Future	1	4,000,000	0.00 Member	Buy
16:12:52	R2030	On 03/08/2023		Bond Future	1	4,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:17:03	R2030	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
16:17:03	R2030	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Sell
17:00:44	R2030	On 03/08/2023			Bond Future	1	11,100,000	0.00 Member	Buy
17:12:27	R2030	On 03/08/2023			Bond Future	1	3,300,000	0.00 Member	Sell
17:13:20	R2030	On 03/08/2023			Bond Future	1	5,600,000	0.00 Member	Buy
17:13:20	R2030	On 03/08/2023			Bond Future	1	5,600,000	0.00 Member	Sell
17:13:20	R2030	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Buy
17:13:20	R2030	On 03/08/2023			Bond Future	1	3,300,000	0.00 Client	Sell
17:13:20	R2030	On 03/08/2023			Bond Future	1	3,300,000	0.00 Member	Buy
17:13:20	R2030	On 03/08/2023			Bond Future	1	2,200,000	0.00 Client	Sell
17:13:20	R2030	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell
17:13:20	R2030	On 03/08/2023			Bond Future	1	5,600,000	0.00 Client	Sell
Total for R2030 Bond Future						27	69,600,000	0.00	
12:33:37	R2032	On 03/08/2023			Bond Future	1	100,000,000	0.00 Member	Buy
13:05:33	R2032	On 03/08/2023			Bond Future	1	100,000,000	0.00 Client	Sell
13:53:19	R2032	On 03/08/2023			Bond Future	1	115,300,000	0.00 Member	Buy
16:13:19	R2032	On 03/08/2023			Bond Future	1	98,700,000	0.00 Member	Sell
16:18:07	R2032	On 03/08/2023			Bond Future	1	10,300,000	0.00 Member	Buy
16:18:07	R2032	On 03/08/2023			Bond Future	1	10,300,000	0.00 Client	Sell
16:18:07	R2032	On 03/08/2023			Bond Future	1	6,300,000	0.00 Member	Buy
16:18:07	R2032	On 03/08/2023			Bond Future	1	6,300,000	0.00 Client	Sell
16:18:07	R2032	On 03/08/2023			Bond Future	1	6,300,000	0.00 Member	Sell
16:18:07	R2032	On 03/08/2023			Bond Future	1	98,700,000	0.00 Member	Buy
16:18:07	R2032	On 03/08/2023			Bond Future	1	98,700,000	0.00 Client	Sell
16:18:07	R2032	On 03/08/2023			Bond Future	1	10,300,000	0.00 Member	Sell
16:40:16	R2032	On 03/08/2023			Bond Future	1	32,200,000	0.00 Member	Sell
17:56:11	R2032	On 03/08/2023			Bond Future	1	32,200,000	0.00 Member	Buy
17:56:41	R2032	On 03/08/2023			Bond Future	1	32,200,000	0.00 Client	Buy
17:56:41	R2032	On 03/08/2023			Bond Future	1	32,200,000	0.00 Member	Sell
Total for R2032 Bond Future						16	790,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:51:33	R2035	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Sell
12:12:24	R2035	On 03/08/2023			Bond Future	1	25,000,000	0.00 Client	Buy
12:33:37	R2035	On 03/08/2023			Bond Future	1	45,000,000	0.00 Member	Sell
13:06:43	R2035	On 03/08/2023			Bond Future	1	45,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	140,000,000	0.00	
11:51:33	R2037	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
12:11:06	R2037	On 03/08/2023			Bond Future	1	50,000,000	0.00 Client	Sell
12:56:53	R2037	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
12:56:53	R2037	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Buy
13:03:07	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
13:03:07	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
13:03:07	R2037	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
13:03:07	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Sell
13:03:07	R2037	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Sell
Total for R2037 Bond Future						9	105,200,000	0.00	
11:33:57	R2040	On 02/11/2023			Bond Future	1	6,000,000	0.00 Member	Sell
11:33:57	R2040	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Buy
11:33:57	R2040	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Sell
11:33:57	R2040	On 02/11/2023			Bond Future	1	100,000	0.00 Member	Buy
11:51:33	R2040	On 03/08/2023			Bond Future	1	23,000,000	0.00 Member	Sell
12:09:38	R2040	On 03/08/2023			Bond Future	1	23,000,000	0.00 Client	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	4,000,000	0.00 Client	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	100,000	0.00 Member	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	700,000	0.00 Client	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	100,000	0.00 Member	Sell
14:30:16	R2040	On 02/11/2023			Bond Future	1	100,000	0.00 Client	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	4,000,000	0.00 Member	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:30:16	R2040	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
14:30:16	R2040	On 02/11/2023			Bond Future	1	4,000,000	0.00 Member	Sell
14:30:16	R2040	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
14:30:16	R2040	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Buy
14:30:16	R2040	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Sell
14:30:16	R2040	On 02/11/2023			Bond Future	1	500,000	0.00 Client	Buy
14:32:54	R2040	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Buy
14:32:54	R2040	On 02/11/2023			Bond Future	1	700,000	0.00 Client	Sell
Total for R2040 Bond Future						26	72,600,000	0.00	
11:33:57	R209	On 02/11/2023			Bond Future	1	30,400,000	0.00 Member	Sell
11:33:57	R209	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Buy
11:33:57	R209	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Sell
11:33:57	R209	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	400,000	0.00 Client	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Sell
14:29:34	R209	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	1,000,000	0.00 Client	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	1,600,000	0.00 Client	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	2,200,000	0.00 Member	Sell
14:29:34	R209	On 02/11/2023			Bond Future	1	2,200,000	0.00 Client	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	1,600,000	0.00 Member	Sell
14:29:34	R209	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Sell
14:29:34	R209	On 02/11/2023			Bond Future	1	17,400,000	0.00 Member	Sell
14:29:34	R209	On 02/11/2023			Bond Future	1	2,400,000	0.00 Client	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	2,200,000	0.00 Member	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	1,600,000	0.00 Member	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	17,400,000	0.00 Member	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Buy
14:29:34	R209	On 02/11/2023			Bond Future	1	17,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:29:34	R209	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Sell
14:32:01	R209	On 02/11/2023			Bond Future	1	1,800,000	0.00 Client	Sell
14:32:01	R209	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Buy
Total for R209 Bond Future						24	118,000,000	0.00	
10:16:52	R213	On 03/08/2023			Bond Future	1	12,400,000	0.00 Member	Sell
12:33:37	R213	On 03/08/2023			Bond Future	1	55,000,000	0.00 Member	Sell
13:03:48	R213	On 03/08/2023			Bond Future	1	55,000,000	0.00 Client	Buy
14:01:02	R213	On 03/08/2023			Bond Future	1	12,400,000	0.00 Member	Buy
14:02:08	R213	On 03/08/2023			Bond Future	1	12,400,000	0.00 Client	Buy
14:02:08	R213	On 03/08/2023			Bond Future	1	12,400,000	0.00 Member	Sell
Total for R213 Bond Future						6	159,600,000	0.00	
13:25:48	R214	On 03/08/2023			Bond Future	1	22,200,000	0.00 Member	Buy
17:20:09	R214	On 03/08/2023			Bond Future	1	9,700,000	0.00 Member	Sell
17:21:10	R214	On 03/08/2023			Bond Future	1	8,900,000	0.00 Member	Sell
17:21:10	R214	On 03/08/2023			Bond Future	1	8,900,000	0.00 Member	Buy
17:21:10	R214	On 03/08/2023			Bond Future	1	8,900,000	0.00 Client	Sell
17:21:11	R214	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Buy
17:21:11	R214	On 03/08/2023			Bond Future	1	3,600,000	0.00 Client	Sell
17:21:11	R214	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Sell
17:21:11	R214	On 03/08/2023			Bond Future	1	9,700,000	0.00 Member	Buy
17:21:11	R214	On 03/08/2023			Bond Future	1	9,700,000	0.00 Client	Sell
Total for R214 Bond Future						10	88,800,000	0.00	
Grand Total for all Instruments						122	1,543,800,000	0.00	