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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:54:03	R186	On 04/05/2023		Bond Future	1	900,000	0.00 Client	Sell
15:54:03	R186	On 04/05/2023		Bond Future	1	900,000	0.00 Client	Buy
15:54:39	R186	On 04/05/2023		Bond Future	1	1,400,000	0.00 Client	Sell
15:54:39	R186	On 04/05/2023		Bond Future	1	1,400,000	0.00 Client	Buy
Total for R186 Bond Future					4	4,600,000	0.00	
12:18:01	R2032	On 04/05/2023		Bond Future	1	2,600,000	0.00 Client	Buy
12:18:01	R2032	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Sell
12:20:56	R2032	On 04/05/2023		Bond Future	1	1,600,000	0.00 Member	Buy
12:20:56	R2032	On 04/05/2023		Bond Future	1	1,600,000	0.00 Member	Sell
12:20:56	R2032	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Buy
12:20:56	R2032	On 04/05/2023		Bond Future	1	1,000,000	0.00 Client	Sell
12:20:56	R2032	On 04/05/2023		Bond Future	1	1,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						7	10,400,000	0.00	
12:05:45	R2035	On 04/05/2023			Bond Future	1	3,200,000	0.00 Client	Sell
12:05:45	R2035	On 04/05/2023			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R2035 Bond Future						2	6,400,000	0.00	
8:47:21	R213	On 02/11/2023			Bond Future	1	18,800,000	0.00 Member	Sell
8:47:21	R213	On 02/11/2023			Bond Future	1	18,800,000	0.00 Member	Buy
Total for R213 Bond Future						2	37,600,000	0.00	
Grand Total for all Instruments						15	59,000,000	0.00	