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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:55:19	I2029	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Buy
13:55:19	I2029	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Sell
14:06:50	I2029	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Sell
14:06:50	I2029	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Buy
15:29:54	I2029	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Buy
15:29:54	I2029	On 03/08/2023		Bond Future	1	10,000,000	0.00 Client	Sell
<b>Total for I2029 Bond Future</b>					<b>6</b>	<b>60,000,000</b>	<b>0.00</b>	
13:55:19	I2033	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Buy
13:55:19	I2033	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Sell
14:07:20	I2033	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Sell
14:07:20	I2033	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Buy
15:30:15	I2033	On 03/08/2023		Bond Future	1	10,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:30:15	I2033	On 03/08/2023			Bond Future	1	10,000,000	0.00 Client	Sell
<b>Total for I2033 Bond Future</b>						<b>6</b>	<b>60,000,000</b>	<b>0.00</b>	
13:55:19	I2038	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
13:55:19	I2038	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Sell
14:07:40	I2038	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Sell
14:07:40	I2038	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
15:30:26	I2038	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
15:30:26	I2038	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>						<b>6</b>	<b>24,000,000</b>	<b>0.00</b>	
11:44:47	IGOV	On 03/08/2023			Index Future	1	200,000	0.00 Member	Sell
12:26:39	IGOV	On 03/08/2023			Index Future	1	200,000	0.00 Member	Buy
12:27:51	IGOV	On 03/08/2023			Index Future	1	200,000	0.00 Member	Sell
12:27:51	IGOV	On 03/08/2023			Index Future	1	200,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
10:04:39	R186	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
10:04:39	R186	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
10:25:13	R186	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
10:25:13	R186	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
14:18:05	R186	On 03/08/2023			Bond Future	1	13,500,000	0.00 Member	Sell
16:54:50	R186	On 03/08/2023			Bond Future	1	169,700,000	0.00 Member	Sell
17:01:18	R186	On 03/08/2023			Bond Future	1	17,300,000	0.00 Member	Buy
17:02:51	R186	On 03/08/2023			Bond Future	1	4,900,000	0.00 Member	Sell
17:02:51	R186	On 03/08/2023			Bond Future	1	147,500,000	0.00 Client	Buy
17:02:51	R186	On 03/08/2023			Bond Future	1	17,300,000	0.00 Client	Buy
17:02:51	R186	On 03/08/2023			Bond Future	1	147,500,000	0.00 Member	Buy
17:02:51	R186	On 03/08/2023			Bond Future	1	17,300,000	0.00 Member	Sell
17:02:51	R186	On 03/08/2023			Bond Future	1	4,900,000	0.00 Client	Buy
17:02:51	R186	On 03/08/2023			Bond Future	1	4,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:02:51	R186	On 03/08/2023			Bond Future	1	147,500,000	0.00 Member	Sell
17:05:07	R186	On 03/08/2023			Bond Future	1	169,700,000	0.00 Member	Sell
17:16:23	R186	On 03/08/2023			Bond Future	1	17,200,000	0.00 Member	Buy
17:20:47	R186	On 03/08/2023			Bond Future	1	4,800,000	0.00 Client	Buy
17:20:47	R186	On 03/08/2023			Bond Future	1	4,800,000	0.00 Member	Sell
17:20:47	R186	On 03/08/2023			Bond Future	1	4,800,000	0.00 Member	Buy
17:20:47	R186	On 03/08/2023			Bond Future	1	147,700,000	0.00 Member	Sell
17:20:47	R186	On 03/08/2023			Bond Future	1	147,700,000	0.00 Client	Buy
17:20:47	R186	On 03/08/2023			Bond Future	1	147,700,000	0.00 Member	Buy
17:20:47	R186	On 03/08/2023			Bond Future	1	17,200,000	0.00 Client	Buy
17:20:47	R186	On 03/08/2023			Bond Future	1	17,200,000	0.00 Member	Sell
17:26:43	R186	On 03/08/2023			Bond Future	1	13,500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>26</b>	<b>1,387,000,000</b>	<b>0.00</b>	
9:13:18	R2030	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
9:13:18	R2030	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
9:23:41	R2030	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
9:23:41	R2030	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Sell
10:04:39	R2030	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
10:04:39	R2030	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
10:25:43	R2030	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
10:25:43	R2030	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Sell
17:14:17	R2030	On 03/08/2023			Bond Future	1	31,200,000	0.00 Member	Sell
17:25:46	R2030	On 03/08/2023			Bond Future	1	12,800,000	0.00 Member	Buy
17:26:28	R2030	On 03/08/2023			Bond Future	1	18,400,000	0.00 Client	Buy
17:26:28	R2030	On 03/08/2023			Bond Future	1	12,800,000	0.00 Client	Buy
17:26:28	R2030	On 03/08/2023			Bond Future	1	18,400,000	0.00 Member	Sell
17:26:28	R2030	On 03/08/2023			Bond Future	1	18,400,000	0.00 Member	Buy
17:26:28	R2030	On 03/08/2023			Bond Future	1	12,800,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>15</b>	<b>131,200,000</b>	<b>0.00</b>	
11:17:57	R2032	On 03/08/2023			Bond Future	1	8,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:17:57	R2032	On 03/08/2023			Bond Future	1	8,700,000	0.00 Member	Buy
12:16:00	R2032	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
12:49:21	R2032	On 03/08/2023			Bond Future	1	8,700,000	0.00 Client	Sell
12:49:21	R2032	On 03/08/2023			Bond Future	1	8,700,000	0.00 Member	Buy
13:04:09	R2032	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>6</b>	<b>36,000,000</b>	<b>0.00</b>	
11:17:57	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Sell
11:17:57	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Buy
12:49:53	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Buy
12:49:53	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>22,000,000</b>	<b>0.00</b>	
11:17:57	R209	On 03/08/2023			Bond Future	1	10,200,000	0.00 Member	Sell
11:17:57	R209	On 03/08/2023			Bond Future	1	10,200,000	0.00 Member	Buy
12:50:22	R209	On 03/08/2023			Bond Future	1	10,200,000	0.00 Member	Buy
12:50:22	R209	On 03/08/2023			Bond Future	1	10,200,000	0.00 Client	Sell
14:18:05	R209	On 03/08/2023			Bond Future	1	8,500,000	0.00 Member	Sell
17:25:19	R209	On 03/08/2023			Bond Future	1	8,500,000	0.00 Member	Buy
17:26:03	R209	On 03/08/2023			Bond Future	1	8,500,000	0.00 Member	Sell
17:26:03	R209	On 03/08/2023			Bond Future	1	8,500,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>74,800,000</b>	<b>0.00</b>	
11:17:57	R213	On 03/08/2023			Bond Future	1	4,700,000	0.00 Member	Sell
11:17:57	R213	On 03/08/2023			Bond Future	1	4,700,000	0.00 Member	Buy
12:48:53	R213	On 03/08/2023			Bond Future	1	4,700,000	0.00 Client	Sell
12:48:53	R213	On 03/08/2023			Bond Future	1	4,700,000	0.00 Member	Buy
17:01:56	R213	On 03/08/2023			Bond Future	1	10,400,000	0.00 Member	Sell
17:15:54	R213	On 03/08/2023			Bond Future	1	10,400,000	0.00 Member	Buy
17:19:04	R213	On 03/08/2023			Bond Future	1	10,400,000	0.00 Client	Buy
17:19:04	R213	On 03/08/2023			Bond Future	1	10,400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				8	60,400,000		0.00
	<b>Grand Total for all Instruments</b>				<b>89</b>	<b>1,856,200,000</b>		<b>0.00</b>