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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/05/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:23:54	R186	On 02/11/2023			Bond Future	1	110,400,000	0.00 Member	Sell
9:23:54	R186	On 02/11/2023			Bond Future	1	110,400,000	0.00 Member	Buy
11:37:50	R186	On 02/11/2023			Bond Future	1	110,400,000	0.00 Member	Sell
11:37:50	R186	On 02/11/2023			Bond Future	1	110,400,000	0.00 Client	Buy
16:39:24	R186	On 03/08/2023			Bond Future	1	38,800,000	0.00 Member	Buy
16:52:22	R186	On 03/08/2023			Bond Future	1	38,800,000	0.00 Member	Sell
16:53:09	R186	On 03/08/2023			Bond Future	1	38,800,000	0.00 Member	Buy
16:53:09	R186	On 03/08/2023			Bond Future	1	38,800,000	0.00 Client	Sell
Total for R186 Bond Future						8	596,800,000	0.00	
11:46:01	R2032	On 02/05/2024	10.65	Call	Bond Future	1	33,600,000	0.00 Client	Sell
11:46:01	R2032	On 02/05/2024	10.65	Call	Bond Future	1	33,600,000	0.00 Member	Buy
11:46:58	R2032	On 02/05/2024	13.35	Put	Bond Future	1	33,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:46:58	R2032	On 02/05/2024	13.35	Put	Bond Future	1	33,600,000	0.00 Client	Sell
11:48:20	R2032	On 02/05/2024	11.35	Call	Bond Future	1	100,000	0.00 Member	Sell
11:48:20	R2032	On 02/05/2024	11.35	Call	Bond Future	1	100,000	0.00 Client	Buy
11:51:33	R2032	On 02/05/2024	11.35	Call	Bond Future	1	33,500,000	0.00 Client	Buy
11:51:33	R2032	On 02/05/2024	11.35	Call	Bond Future	1	33,500,000	0.00 Member	Sell
Total for R2032 Bond Future						8	201,600,000	0.00	
8:45:45	R2035	On 03/08/2023			Bond Future	1	38,000,000	0.00 Member	Buy
9:47:47	R2035	On 03/08/2023			Bond Future	1	38,000,000	0.00 Client	Sell
Total for R2035 Bond Future						2	76,000,000	0.00	
8:45:45	R2037	On 03/08/2023			Bond Future	1	75,000,000	0.00 Member	Sell
9:52:19	R2037	On 03/08/2023			Bond Future	1	75,000,000	0.00 Client	Buy
Total for R2037 Bond Future						2	150,000,000	0.00	
8:45:45	R2040	On 03/08/2023			Bond Future	1	36,000,000	0.00 Member	Buy
9:54:01	R2040	On 03/08/2023			Bond Future	1	36,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	72,000,000	0.00	
13:29:38	R209	On 03/08/2023			Bond Future	1	20,600,000	0.00 Member	Buy
13:29:38	R209	On 03/08/2023			Bond Future	1	20,600,000	0.00 Member	Sell
13:32:59	R209	On 03/08/2023			Bond Future	1	20,600,000	0.00 Member	Sell
13:32:59	R209	On 03/08/2023			Bond Future	1	20,600,000	0.00 Client	Buy
Total for R209 Bond Future						4	82,400,000	0.00	
9:23:54	R213	On 02/11/2023			Bond Future	1	18,700,000	0.00 Member	Buy
9:23:54	R213	On 02/11/2023			Bond Future	1	18,700,000	0.00 Member	Sell
10:01:56	R213	On 02/11/2023			Bond Future	1	118,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:01:56	R213	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Sell
11:38:26	R213	On 02/11/2023			Bond Future	1	18,700,000	0.00 Member	Buy
11:38:26	R213	On 02/11/2023			Bond Future	1	18,700,000	0.00 Client	Sell
11:38:54	R213	On 02/11/2023			Bond Future	1	74,900,000	0.00 Member	Buy
11:38:54	R213	On 02/11/2023			Bond Future	1	5,000,000	0.00 Member	Buy
11:38:54	R213	On 02/11/2023			Bond Future	1	5,000,000	0.00 Client	Sell
11:38:54	R213	On 02/11/2023			Bond Future	1	5,000,000	0.00 Member	Sell
11:38:54	R213	On 02/11/2023			Bond Future	1	74,900,000	0.00 Client	Sell
11:38:54	R213	On 02/11/2023			Bond Future	1	9,400,000	0.00 Client	Sell
11:38:54	R213	On 02/11/2023			Bond Future	1	22,300,000	0.00 Member	Sell
11:38:54	R213	On 02/11/2023			Bond Future	1	9,400,000	0.00 Member	Buy
11:38:54	R213	On 02/11/2023			Bond Future	1	74,900,000	0.00 Member	Sell
11:38:54	R213	On 02/11/2023			Bond Future	1	22,300,000	0.00 Member	Buy
11:38:54	R213	On 02/11/2023			Bond Future	1	22,300,000	0.00 Client	Sell
11:38:54	R213	On 02/11/2023			Bond Future	1	9,400,000	0.00 Member	Sell
11:38:55	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Buy
11:38:55	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Client	Sell
11:38:55	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Sell
11:38:55	R213	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Buy
11:38:55	R213	On 02/11/2023			Bond Future	1	3,300,000	0.00 Client	Sell
11:38:55	R213	On 02/11/2023			Bond Future	1	1,500,000	0.00 Client	Sell
11:38:55	R213	On 02/11/2023			Bond Future	1	3,300,000	0.00 Member	Sell
11:38:55	R213	On 02/11/2023			Bond Future	1	3,300,000	0.00 Member	Buy
Total for R213 Bond Future						26	550,000,000	0.00	
10:29:30	R214	On 03/08/2023			Bond Future	1	6,700,000	0.00 Member	Sell
13:53:05	R214	On 03/08/2023			Bond Future	1	6,700,000	0.00 Member	Sell
13:53:05	R214	On 03/08/2023			Bond Future	1	6,700,000	0.00 Member	Buy
14:10:48	R214	On 03/08/2023			Bond Future	1	6,700,000	0.00 Member	Buy
14:10:48	R214	On 03/08/2023			Bond Future	1	6,700,000	0.00 Member	Sell
14:56:20	R214	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Buy
15:43:58	R214	On 03/08/2023			Bond Future	1	1,700,000	0.00 Client	Buy
15:43:58	R214	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Buy
15:43:58	R214	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:43:58	R214	On 03/08/2023		Bond Future	1	5,000,000	0.00 Member	Sell
15:43:58	R214	On 03/08/2023		Bond Future	1	1,700,000	0.00 Member	Sell
Total for R214 Bond Future					11	53,600,000	0.00	
Grand Total for all Instruments					63	1,782,400,000	0.00	