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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:36:18	R186	On 02/11/2023		Bond Future	1	30,900,000	0.00 Member	Buy
12:36:18	R186	On 02/11/2023		Bond Future	1	2,200,000	0.00 Member	Sell
16:05:31	R186	On 03/08/2023		Bond Future	1	2,400,000	0.00 Member	Buy
16:51:40	R186	On 03/08/2023		Bond Future	1	2,400,000	0.00 Member	Sell
16:53:12	R186	On 03/08/2023		Bond Future	1	2,400,000	0.00 Member	Buy
16:53:12	R186	On 03/08/2023		Bond Future	1	2,400,000	0.00 Client	Sell
17:36:07	R186	On 02/11/2023		Bond Future	1	21,600,000	0.00 Member	Buy
17:36:07	R186	On 02/11/2023		Bond Future	1	21,600,000	0.00 Client	Sell
17:36:07	R186	On 02/11/2023		Bond Future	1	21,600,000	0.00 Member	Sell
17:36:07	R186	On 02/11/2023		Bond Future	1	7,100,000	0.00 Client	Sell
17:36:07	R186	On 02/11/2023		Bond Future	1	7,100,000	0.00 Member	Sell
17:36:07	R186	On 02/11/2023		Bond Future	1	7,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						12	128,800,000	0.00	
12:31:51	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Member	Sell
12:31:51	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Member	Buy
14:00:39	R2030	On 03/08/2023			Bond Future	1	150,000,000	0.00 Member	Buy
14:00:39	R2030	On 03/08/2023			Bond Future	1	150,000,000	0.00 Member	Sell
16:06:39	R2030	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Sell
16:23:01	R2030	On 03/08/2023			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2030 Bond Future						6	704,000,000	0.00	
13:43:25	R2032	On 03/08/2023	12.04	Call	Bond Future	1	6,000,000	0.00 Client	Buy
13:43:25	R2032	On 03/08/2023	12.04	Put	Bond Future	1	6,000,000	0.00 Client	Buy
13:43:25	R2032	On 03/08/2023	12.04	Put	Bond Future	1	6,000,000	0.00 Member	Sell
13:43:25	R2032	On 03/08/2023	12.04	Call	Bond Future	1	6,000,000	0.00 Member	Sell
14:13:06	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
15:30:08	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R2032 Bond Future						6	26,000,000	0.00	
10:00:51	R2035	On 03/08/2023			Bond Future	1	34,200,000	0.00 Member	Sell
10:57:30	R2035	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Buy
11:07:54	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Buy
11:07:54	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Sell
11:10:29	R2035	On 03/08/2023			Bond Future	1	9,500,000	0.00 Client	Buy
11:10:29	R2035	On 03/08/2023			Bond Future	1	2,900,000	0.00 Client	Buy
11:10:29	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Sell
11:10:29	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Client	Buy
11:10:29	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Buy
11:10:29	R2035	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
11:10:29	R2035	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Buy
11:10:29	R2035	On 03/08/2023			Bond Future	1	9,500,000	0.00 Member	Sell
11:10:29	R2035	On 03/08/2023			Bond Future	1	9,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:14	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Client	Buy
11:14:14	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Sell
11:24:00	R2035	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Sell
11:24:00	R2035	On 03/08/2023			Bond Future	1	14,200,000	0.00 Member	Buy
11:24:00	R2035	On 03/08/2023			Bond Future	1	2,100,000	0.00 Client	Buy
11:24:00	R2035	On 03/08/2023			Bond Future	1	14,200,000	0.00 Member	Sell
11:24:00	R2035	On 03/08/2023			Bond Future	1	14,200,000	0.00 Client	Buy
Total for R2035 Bond Future						20	144,800,000	0.00	
14:00:39	R2037	On 03/08/2023			Bond Future	1	150,000,000	0.00 Member	Buy
14:00:39	R2037	On 03/08/2023			Bond Future	1	150,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	300,000,000	0.00	
14:13:07	R2044	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
15:30:50	R2044	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2044 Bond Future						2	2,000,000	0.00	
17:11:43	R2053	On 02/11/2023			Bond Future	1	134,900,000	0.00 Member	Sell
17:11:43	R2053	On 02/11/2023			Bond Future	1	134,900,000	0.00 Member	Buy
17:24:07	R2053	On 02/11/2023			Bond Future	1	134,900,000	0.00 Member	Sell
17:24:07	R2053	On 02/11/2023			Bond Future	1	134,900,000	0.00 Client	Buy
Total for R2053 Bond Future						4	539,600,000	0.00	
16:05:31	R209	On 03/08/2023			Bond Future	1	4,600,000	0.00 Member	Buy
16:56:23	R209	On 03/08/2023			Bond Future	1	4,600,000	0.00 Member	Sell
16:58:17	R209	On 03/08/2023			Bond Future	1	4,600,000	0.00 Client	Sell
16:58:17	R209	On 03/08/2023			Bond Future	1	4,600,000	0.00 Member	Buy

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future							4	18,400,000	0.00	
12:36:18	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Buy	
12:36:18	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Sell	
17:35:35	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Buy	
17:35:35	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Client	Sell	
Total for R213 Bond Future							4	26,000,000	0.00	
Grand Total for all Instruments							60	1,889,600,000	0.00	