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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:16:48	R186	On 02/11/2023		Bond Future	1	7,200,000	0.00 Member	Sell
11:16:48	R186	On 02/11/2023		Bond Future	1	7,200,000	0.00 Member	Buy
12:19:06	R186	On 02/11/2023		Bond Future	1	21,200,000	0.00 Member	Sell
12:19:06	R186	On 02/11/2023		Bond Future	1	21,200,000	0.00 Member	Buy
12:21:52	R186	On 02/11/2023		Bond Future	1	21,200,000	0.00 Member	Sell
12:21:52	R186	On 02/11/2023		Bond Future	1	21,200,000	0.00 Client	Buy
12:22:31	R186	On 02/11/2023		Bond Future	1	7,200,000	0.00 Member	Sell
12:22:31	R186	On 02/11/2023		Bond Future	1	7,200,000	0.00 Client	Buy
12:42:48	R186	On 02/11/2023		Bond Future	1	41,400,000	0.00 Member	Sell
12:42:48	R186	On 02/11/2023		Bond Future	1	41,400,000	0.00 Member	Buy
15:42:18	R186	On 03/08/2023		Bond Future	1	2,135,000,000	0.00 Member	Sell
15:42:18	R186	On 02/11/2023		Bond Future	1	2,135,000,000	0.00 Member	Buy
15:42:18	R186	On 02/11/2023		Bond Future	1	2,135,000,000	0.00 Member	Sell
15:42:18	R186	On 03/08/2023		Bond Future	1	2,135,000,000	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						14	8,736,400,000	0.00	
7:51:28	R2030	On 03/08/2023			Bond Future	1	5,300,000	0.00 Member	Sell
11:48:31	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Sell
11:48:31	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Buy
13:02:51	R2030	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
13:04:04	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Sell
13:04:14	R2030	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
13:04:14	R2030	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Sell
13:04:14	R2030	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Buy
13:04:14	R2030	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
13:04:14	R2030	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
13:04:14	R2030	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
13:04:14	R2030	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
13:04:14	R2030	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
13:04:14	R2030	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
13:04:14	R2030	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Buy
13:04:14	R2030	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy
13:04:14	R2030	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
13:04:14	R2030	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Buy
13:04:14	R2030	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Buy
13:04:39	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Sell
13:05:59	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Buy
13:06:40	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Buy
15:42:18	R2030	On 02/11/2023			Bond Future	1	1,974,000,000	0.00 Member	Buy
15:42:18	R2030	On 03/08/2023			Bond Future	1	1,974,000,000	0.00 Member	Sell
15:42:18	R2030	On 03/08/2023			Bond Future	1	1,974,000,000	0.00 Member	Buy
15:42:18	R2030	On 02/11/2023			Bond Future	1	1,974,000,000	0.00 Member	Sell
Total for R2030 Bond Future						26	8,294,600,000	0.00	
15:42:18	R2032	On 02/11/2023			Bond Future	1	894,000,000	0.00 Member	Buy
15:42:18	R2032	On 03/08/2023			Bond Future	1	894,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:42:18	R2032	On 03/08/2023			Bond Future	1	894,000,000	0.00 Member	Buy
15:42:18	R2032	On 02/11/2023			Bond Future	1	894,000,000	0.00 Member	Sell
17:43:37	R2032	On 03/08/2023	11.90	Call	Bond Future	1	9,500,000	0.00 Client	Buy
17:43:37	R2032	On 03/08/2023	11.90	Call	Bond Future	1	9,500,000	0.00 Client	Sell
17:44:57	R2032	On 03/08/2023	12.00	Call	Bond Future	1	8,000,000	0.00 Client	Buy
17:44:57	R2032	On 03/08/2023	12.00	Call	Bond Future	1	8,000,000	0.00 Client	Sell
Total for R2032 Bond Future						8	3,611,000,000	0.00	
15:42:18	R2035	On 03/08/2023			Bond Future	1	823,000,000	0.00 Member	Sell
15:42:18	R2035	On 02/11/2023			Bond Future	1	823,000,000	0.00 Member	Buy
15:42:18	R2035	On 02/11/2023			Bond Future	1	823,000,000	0.00 Member	Sell
15:42:18	R2035	On 03/08/2023			Bond Future	1	823,000,000	0.00 Member	Buy
17:46:11	R2035	On 03/08/2023	12.50	Call	Bond Future	1	8,800,000	0.00 Client	Buy
17:46:11	R2035	On 03/08/2023	12.50	Call	Bond Future	1	8,800,000	0.00 Client	Sell
Total for R2035 Bond Future						6	3,309,600,000	0.00	
15:42:18	R2037	On 03/08/2023			Bond Future	1	600,000,000	0.00 Member	Sell
15:42:18	R2037	On 02/11/2023			Bond Future	1	600,000,000	0.00 Member	Buy
15:42:18	R2037	On 03/08/2023			Bond Future	1	600,000,000	0.00 Member	Buy
15:42:18	R2037	On 02/11/2023			Bond Future	1	600,000,000	0.00 Member	Sell
Total for R2037 Bond Future						4	2,400,000,000	0.00	
15:42:18	R2040	On 03/08/2023			Bond Future	1	712,000,000	0.00 Member	Buy
15:42:18	R2040	On 02/11/2023			Bond Future	1	712,000,000	0.00 Member	Sell
15:42:18	R2040	On 02/11/2023			Bond Future	1	712,000,000	0.00 Member	Buy
15:42:18	R2040	On 03/08/2023			Bond Future	1	712,000,000	0.00 Member	Sell
Total for R2040 Bond Future						4	2,848,000,000	0.00	
9:55:41	R2044	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Sell
9:55:41	R2044	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:42:18	R2044	On 03/08/2023			Bond Future	1	67,000,000	0.00 Member	Buy
15:42:18	R2044	On 02/11/2023			Bond Future	1	67,000,000	0.00 Member	Sell
15:42:18	R2044	On 02/11/2023			Bond Future	1	67,000,000	0.00 Member	Buy
15:42:18	R2044	On 03/08/2023			Bond Future	1	67,000,000	0.00 Member	Sell
16:16:29	R2044	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Buy
16:16:29	R2044	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Sell
16:31:03	R2044	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Sell
16:31:03	R2044	On 03/08/2023			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R2044 Bond Future						10	276,400,000	0.00	
15:42:18	R2048	On 03/08/2023			Bond Future	1	16,755,000,000	0.00 Member	Buy
15:42:18	R2048	On 02/11/2023			Bond Future	1	16,755,000,000	0.00 Member	Sell
15:42:18	R2048	On 02/11/2023			Bond Future	1	16,755,000,000	0.00 Member	Buy
15:42:18	R2048	On 03/08/2023			Bond Future	1	16,755,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	67,020,000,000	0.00	
11:16:48	R213	On 02/11/2023			Bond Future	1	34,600,000	0.00 Member	Buy
11:16:48	R213	On 02/11/2023			Bond Future	1	3,600,000	0.00 Member	Sell
12:23:16	R213	On 02/11/2023			Bond Future	1	16,200,000	0.00 Member	Buy
12:23:16	R213	On 02/11/2023			Bond Future	1	9,600,000	0.00 Member	Buy
12:23:16	R213	On 02/11/2023			Bond Future	1	16,200,000	0.00 Member	Sell
12:23:16	R213	On 02/11/2023			Bond Future	1	9,600,000	0.00 Member	Sell
12:23:16	R213	On 02/11/2023			Bond Future	1	16,200,000	0.00 Client	Sell
12:23:16	R213	On 02/11/2023			Bond Future	1	9,600,000	0.00 Client	Sell
12:23:16	R213	On 02/11/2023			Bond Future	1	5,200,000	0.00 Member	Buy
12:23:16	R213	On 02/11/2023			Bond Future	1	5,200,000	0.00 Member	Sell
12:23:16	R213	On 02/11/2023			Bond Future	1	3,600,000	0.00 Member	Buy
12:23:16	R213	On 02/11/2023			Bond Future	1	3,600,000	0.00 Client	Sell
12:23:16	R213	On 02/11/2023			Bond Future	1	5,200,000	0.00 Client	Sell
Total for R213 Bond Future						13	138,400,000	0.00	

