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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:54:01	R186	On 04/05/2023		Bond Future	1	900,000	0.00 Member	Sell
10:15:14	R186	On 04/05/2023		Bond Future	1	900,000	0.00 Member	Buy
10:16:09	R186	On 04/05/2023		Bond Future	1	900,000	0.00 Member	Sell
10:16:09	R186	On 04/05/2023		Bond Future	1	900,000	0.00 Client	Buy
11:49:30	R186	On 02/11/2023		Bond Future	1	1,100,000	0.00 Member	Sell
11:49:30	R186	On 02/11/2023		Bond Future	1	1,100,000	0.00 Member	Buy
12:11:33	R186	On 02/11/2023		Bond Future	1	1,100,000	0.00 Member	Sell
12:11:33	R186	On 02/11/2023		Bond Future	1	1,100,000	0.00 Client	Buy
Total for R186 Bond Future					8	8,000,000	0.00	
10:39:48	R2030	On 03/08/2023		Bond Future	1	6,500,000	0.00 Member	Sell
10:39:48	R2030	On 03/08/2023		Bond Future	1	6,500,000	0.00 Member	Buy
12:15:06	R2030	On 03/08/2023		Bond Future	1	6,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:15:06	R2030	On 03/08/2023			Bond Future	1	6,500,000	0.00 Member	Sell
13:36:11	R2030	On 04/05/2023			Bond Future	1	36,900,000	0.00 Member	Sell
16:40:17	R2030	On 04/05/2023			Bond Future	1	36,900,000	0.00 Client	Buy
Total for R2030 Bond Future						6	99,800,000	0.00	
12:00:39	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
12:00:39	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Sell
12:21:18	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
12:21:18	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Client	Sell
13:36:11	R2032	On 04/05/2023			Bond Future	1	15,500,000	0.00 Member	Sell
17:44:31	R2032	On 04/05/2023			Bond Future	1	15,500,000	0.00 Client	Buy
Total for R2032 Bond Future						6	40,200,000	0.00	
11:09:34	R2035	On 03/08/2023			Bond Future	1	6,000,000	0.00 Member	Sell
11:09:34	R2035	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy
12:14:44	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Client	Buy
12:14:44	R2035	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Buy
12:14:44	R2035	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Buy
12:14:44	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Buy
12:14:44	R2035	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Sell
12:14:44	R2035	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
12:14:44	R2035	On 03/08/2023			Bond Future	1	2,900,000	0.00 Client	Buy
12:14:44	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Sell
13:44:47	R2035	On 03/08/2023			Bond Future	1	250,000,000	0.00 Member	Sell
13:44:47	R2035	On 03/08/2023			Bond Future	1	40,000,000	0.00 Member	Buy
17:14:13	R2035	On 03/08/2023			Bond Future	1	40,000,000	0.00 Member	Sell
17:14:13	R2035	On 03/08/2023			Bond Future	1	70,000,000	0.00 Client	Buy
17:14:13	R2035	On 03/08/2023			Bond Future	1	80,000,000	0.00 Member	Sell
17:14:13	R2035	On 03/08/2023			Bond Future	1	80,000,000	0.00 Member	Buy
17:14:13	R2035	On 03/08/2023			Bond Future	1	70,000,000	0.00 Member	Buy
17:14:13	R2035	On 03/08/2023			Bond Future	1	60,000,000	0.00 Client	Buy
17:14:13	R2035	On 03/08/2023			Bond Future	1	60,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:13	R2035	On 03/08/2023			Bond Future	1	40,000,000	0.00 Client	Buy
17:14:13	R2035	On 03/08/2023			Bond Future	1	80,000,000	0.00 Client	Buy
17:14:13	R2035	On 03/08/2023			Bond Future	1	70,000,000	0.00 Member	Sell
17:14:13	R2035	On 03/08/2023			Bond Future	1	60,000,000	0.00 Member	Sell
Total for R2035 Bond Future						23	1,024,000,000	0.00	
11:49:30	R2040	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Sell
11:49:30	R2040	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy
12:12:01	R2040	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Sell
12:12:01	R2040	On 02/11/2023			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R2040 Bond Future						4	5,600,000	0.00	
12:53:59	R209	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Buy
12:53:59	R209	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	50,000,000	0.00	
11:48:39	R213	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Buy
11:48:39	R213	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Sell
Total for R213 Bond Future						2	1,000,000	0.00	
Grand Total for all Instruments						51	1,228,600,000	0.00	