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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:58:17	IGOV	On 03/08/2023		Index Future	1	1,740,000	0.00 Member	Buy
15:58:17	IGOV	On 03/08/2023		Index Future	1	130,000	0.00 Member	Sell
16:05:16	IGOV	On 03/08/2023		Index Future	1	1,590,000	0.00 Member	Sell
16:05:16	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Member	Sell
16:05:16	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Member	Buy
16:05:16	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Member	Sell
16:05:16	IGOV	On 03/08/2023		Index Future	1	1,590,000	0.00 Client	Sell
16:05:16	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Client	Sell
16:05:16	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Client	Sell
16:05:16	IGOV	On 03/08/2023		Index Future	1	1,590,000	0.00 Member	Buy
16:05:16	IGOV	On 03/08/2023		Index Future	1	10,000	0.00 Member	Buy
<b>Total for IGOV Index Future</b>					<b>11</b>	<b>6,700,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:08:06	R186	On 02/11/2023			Bond Future	1	41,700,000	0.00 Client	Buy
9:08:06	R186	On 02/11/2023			Bond Future	1	41,700,000	0.00 Member	Sell
11:01:47	R186	On 03/08/2023			Bond Future	1	221,200,000	0.00 Member	Sell
11:53:29	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Sell
11:53:29	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Buy
12:39:20	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Sell
12:39:20	R186	On 02/11/2023			Bond Future	1	1,900,000	0.00 Client	Buy
13:44:48	R186	On 03/08/2023			Bond Future	1	221,200,000	0.00 Client	Buy
14:15:15	R186	On 02/11/2023			Bond Future	1	41,700,000	0.00 Member	Buy
14:15:15	R186	On 02/11/2023			Bond Future	1	41,400,000	0.00 Member	Sell
14:15:15	R186	On 02/11/2023			Bond Future	1	41,400,000	0.00 Client	Buy
14:15:15	R186	On 02/11/2023			Bond Future	1	41,700,000	0.00 Client	Sell
15:37:38	R186	On 03/08/2023			Bond Future	1	293,800,000	0.00 Member	Buy
17:09:30	R186	On 03/08/2023			Bond Future	1	293,800,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>1,287,200,000</b>	<b>0.00</b>	
15:37:38	R2030	On 03/08/2023			Bond Future	1	155,500,000	0.00 Member	Buy
15:38:53	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Sell
15:40:11	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Buy
15:42:05	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Sell
15:42:38	R2030	On 03/08/2023			Bond Future	1	62,900,000	0.00 Member	Buy
17:11:43	R2030	On 03/08/2023			Bond Future	1	155,500,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>562,600,000</b>	<b>0.00</b>	
11:01:47	R2032	On 03/08/2023			Bond Future	1	106,500,000	0.00 Member	Sell
12:05:40	R2032	On 03/08/2023			Bond Future	1	106,500,000	0.00 Member	Buy
12:26:36	R2032	On 02/11/2023			Bond Future	1	39,500,000	0.00 Member	Sell
12:26:36	R2032	On 02/11/2023			Bond Future	1	39,500,000	0.00 Member	Buy
14:10:02	R2032	On 02/11/2023			Bond Future	1	39,500,000	0.00 Member	Sell
14:10:02	R2032	On 02/11/2023			Bond Future	1	39,500,000	0.00 Client	Buy
15:37:38	R2032	On 03/08/2023			Bond Future	1	94,800,000	0.00 Member	Buy
15:42:46	R2032	On 03/08/2023			Bond Future	1	106,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:42:46	R2032	On 03/08/2023			Bond Future	1	106,500,000	0.00 Client	Buy
16:13:30	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
16:13:30	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Buy
16:30:27	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Buy
16:30:27	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Client	Sell
17:08:03	R2032	On 03/08/2023			Bond Future	1	59,400,000	0.00 Member	Sell
17:10:17	R2032	On 03/08/2023			Bond Future	1	35,400,000	0.00 Member	Buy
17:10:17	R2032	On 03/08/2023			Bond Future	1	35,400,000	0.00 Client	Sell
17:10:17	R2032	On 03/08/2023			Bond Future	1	35,400,000	0.00 Member	Sell
17:10:17	R2032	On 03/08/2023			Bond Future	1	59,400,000	0.00 Member	Buy
17:10:17	R2032	On 03/08/2023			Bond Future	1	59,400,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>19</b>	<b>1,043,200,000</b>	<b>0.00</b>	
12:26:36	R2035	On 02/11/2023			Bond Future	1	26,800,000	0.00 Member	Sell
12:26:36	R2035	On 02/11/2023			Bond Future	1	26,800,000	0.00 Member	Buy
14:10:11	R2035	On 02/11/2023			Bond Future	1	26,800,000	0.00 Member	Sell
14:10:11	R2035	On 02/11/2023			Bond Future	1	26,800,000	0.00 Client	Buy
16:48:32	R2035	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
17:28:31	R2035	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Sell
17:29:18	R2035	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
17:29:18	R2035	On 03/08/2023			Bond Future	1	1,600,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>8</b>	<b>113,600,000</b>	<b>0.00</b>	
12:26:36	R2037	On 03/08/2023			Bond Future	1	28,400,000	0.00 Member	Sell
12:26:36	R2037	On 03/08/2023			Bond Future	1	28,400,000	0.00 Member	Buy
14:10:23	R2037	On 03/08/2023			Bond Future	1	28,400,000	0.00 Member	Sell
14:10:23	R2037	On 03/08/2023			Bond Future	1	28,400,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>113,600,000</b>	<b>0.00</b>	
15:06:02	R2048	On 03/08/2023			Bond Future	1	55,700,000	0.00 Member	Sell
15:06:02	R2048	On 03/08/2023			Bond Future	1	59,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:32:27	R2048	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Buy
15:32:27	R2048	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Sell
15:32:27	R2048	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
15:32:27	R2048	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
15:32:27	R2048	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Sell
15:32:27	R2048	On 03/08/2023			Bond Future	1	55,700,000	0.00 Member	Buy
15:32:27	R2048	On 03/08/2023			Bond Future	1	3,500,000	0.00 Client	Sell
15:32:27	R2048	On 03/08/2023			Bond Future	1	55,700,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>238,400,000</b>	<b>0.00</b>	
11:53:29	R209	On 02/11/2023			Bond Future	1	46,800,000	0.00 Member	Sell
11:53:29	R209	On 02/11/2023			Bond Future	1	46,800,000	0.00 Member	Buy
12:38:37	R209	On 02/11/2023			Bond Future	1	46,800,000	0.00 Member	Sell
12:38:37	R209	On 02/11/2023			Bond Future	1	46,800,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>187,200,000</b>	<b>0.00</b>	
10:09:36	R213	On 03/08/2023			Bond Future	1	40,000,000	0.00 Member	Sell
10:29:21	R213	On 02/11/2023			Bond Future	1	22,300,000	0.00 Member	Buy
10:29:21	R213	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
12:02:16	R213	On 03/08/2023			Bond Future	1	40,000,000	0.00 Member	Buy
12:03:42	R213	On 03/08/2023			Bond Future	1	40,000,000	0.00 Client	Buy
12:03:42	R213	On 03/08/2023			Bond Future	1	40,000,000	0.00 Member	Sell
12:38:03	R213	On 02/11/2023			Bond Future	1	12,600,000	0.00 Member	Buy
12:38:03	R213	On 02/11/2023			Bond Future	1	12,600,000	0.00 Client	Sell
12:38:03	R213	On 02/11/2023			Bond Future	1	3,000,000	0.00 Client	Sell
12:38:03	R213	On 02/11/2023			Bond Future	1	12,600,000	0.00 Member	Sell
12:38:03	R213	On 02/11/2023			Bond Future	1	6,700,000	0.00 Member	Buy
12:38:03	R213	On 02/11/2023			Bond Future	1	6,700,000	0.00 Member	Sell
12:38:03	R213	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
12:38:03	R213	On 02/11/2023			Bond Future	1	6,700,000	0.00 Client	Sell
15:37:38	R213	On 03/08/2023			Bond Future	1	80,400,000	0.00 Member	Buy
16:31:48	R213	On 03/08/2023			Bond Future	1	80,400,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				16	410,000,000		0.00
	Grand Total for all Instruments				92	3,962,500,000		0.00