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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/01/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:40:11	I2033	On 02/02/2023		Bond Future	1	7,800,000	0.00 Member	Sell
12:40:11	I2033	On 02/02/2023		Bond Future	1	7,800,000	0.00 Member	Buy
12:46:19	I2033	On 02/02/2023		Bond Future	1	7,800,000	0.00 Member	Buy
12:46:19	I2033	On 02/02/2023		Bond Future	1	7,800,000	0.00 Client	Sell
Total for I2033 Bond Future					4	31,200,000	0.00	
12:00:58	I2038	On 02/02/2023		Bond Future	1	3,800,000	0.00 Member	Sell
12:00:58	I2038	On 02/02/2023		Bond Future	1	3,800,000	0.00 Member	Buy
12:44:58	I2038	On 02/02/2023		Bond Future	1	3,800,000	0.00 Client	Sell
12:44:58	I2038	On 02/02/2023		Bond Future	1	3,800,000	0.00 Member	Buy
14:29:41	I2038	On 02/02/2023		Bond Future	1	39,000,000	0.00 Member	Buy
14:33:18	I2038	On 02/02/2023		Bond Future	1	39,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						6	93,200,000	0.00	
14:29:41	I2050	On 02/02/2023			Bond Future	1	4,900,000	0.00 Member	Buy
14:34:05	I2050	On 02/02/2023			Bond Future	1	4,900,000	0.00 Client	Sell
Total for I2050 Bond Future						2	9,800,000	0.00	
12:06:04	R2032	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
13:38:08	R2032	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Buy
Total for R2032 Bond Future						2	600,000	0.00	
16:15:40	R2037	On 02/02/2023			Bond Future	1	173,100,000	0.00 Member	Buy
16:15:40	R2037	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Sell
17:46:05	R2037	On 02/02/2023			Bond Future	1	170,200,000	0.00 Member	Buy
17:46:05	R2037	On 02/02/2023			Bond Future	1	170,200,000	0.00 Member	Sell
17:46:05	R2037	On 02/02/2023			Bond Future	1	2,900,000	0.00 Client	Sell
17:46:05	R2037	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Buy
17:46:05	R2037	On 02/02/2023			Bond Future	1	170,200,000	0.00 Client	Sell
Total for R2037 Bond Future						7	692,400,000	0.00	
16:38:50	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Member	Sell
16:38:50	R2044	On 02/02/2023			Bond Future	1	287,300,000	0.00 Member	Buy
16:51:20	R2044	On 02/02/2023			Bond Future	1	81,900,000	0.00 Member	Buy
16:51:20	R2044	On 02/02/2023			Bond Future	1	81,900,000	0.00 Client	Sell
16:51:20	R2044	On 02/02/2023			Bond Future	1	38,900,000	0.00 Client	Sell
16:51:20	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Member	Buy
16:51:20	R2044	On 02/02/2023			Bond Future	1	156,700,000	0.00 Member	Buy
16:51:20	R2044	On 02/02/2023			Bond Future	1	156,700,000	0.00 Client	Sell
16:51:20	R2044	On 02/02/2023			Bond Future	1	156,700,000	0.00 Member	Sell
16:51:20	R2044	On 02/02/2023			Bond Future	1	81,900,000	0.00 Member	Sell
16:51:20	R2044	On 02/02/2023			Bond Future	1	38,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:20	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Client	Sell
16:51:20	R2044	On 02/02/2023			Bond Future	1	38,900,000	0.00 Member	Sell
Total for R2044 Bond Future						13	1,149,200,000	0.00	
9:51:15	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
9:51:15	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
9:52:18	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
9:52:18	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
Total for R2048 Bond Future						4	400,000	0.00	
15:42:12	R209	On 02/02/2023			Bond Future	1	36,300,000	0.00 Member	Buy
15:42:12	R209	On 02/02/2023			Bond Future	1	36,300,000	0.00 Member	Sell
15:48:43	R209	On 02/02/2023			Bond Future	1	36,300,000	0.00 Client	Sell
15:48:43	R209	On 02/02/2023			Bond Future	1	36,300,000	0.00 Member	Buy
Total for R209 Bond Future						4	145,200,000	0.00	
Grand Total for all Instruments						42	2,122,000,000	0.00	