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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/01/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:33:02	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Member	Sell
15:33:02	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Member	Buy
15:39:02	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Member	Sell
15:39:02	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
13:40:47	I2038	On 04/05/2023		Bond Future	1	5,000,000	0.00 Member	Sell
13:40:47	I2038	On 04/05/2023		Bond Future	1	5,000,000	0.00 Member	Buy
13:45:17	I2038	On 04/05/2023		Bond Future	1	5,000,000	0.00 Client	Sell
13:45:17	I2038	On 04/05/2023		Bond Future	1	5,000,000	0.00 Member	Buy
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:40:47	I2046	On 04/05/2023			Bond Future	1	94,500,000	0.00 Member	Sell
13:40:47	I2046	On 04/05/2023			Bond Future	1	94,500,000	0.00 Member	Buy
13:46:09	I2046	On 04/05/2023			Bond Future	1	94,500,000	0.00 Member	Buy
13:46:09	I2046	On 04/05/2023			Bond Future	1	94,500,000	0.00 Client	Sell
<b>Total for I2046 Bond Future</b>						<b>4</b>	<b>378,000,000</b>	<b>0.00</b>	
13:20:33	R186	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
13:26:46	R186	On 02/02/2023			Bond Future	1	50,000,000	0.00 Client	Buy
16:36:10	R186	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
16:36:10	R186	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Buy
16:36:10	R186	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Sell
16:36:10	R186	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>102,800,000</b>	<b>0.00</b>	
12:38:53	R2035	On 04/05/2023			Bond Future	1	34,300,000	0.00 Member	Sell
12:38:53	R2035	On 04/05/2023			Bond Future	1	1,089,700,000	0.00 Member	Buy
13:26:34	R2035	On 04/05/2023			Bond Future	1	807,500,000	0.00 Member	Buy
13:26:34	R2035	On 04/05/2023			Bond Future	1	807,500,000	0.00 Member	Sell
13:26:34	R2035	On 04/05/2023			Bond Future	1	96,400,000	0.00 Member	Buy
13:26:34	R2035	On 04/05/2023			Bond Future	1	65,600,000	0.00 Member	Sell
13:26:34	R2035	On 04/05/2023			Bond Future	1	65,600,000	0.00 Member	Buy
13:26:34	R2035	On 04/05/2023			Bond Future	1	96,400,000	0.00 Member	Sell
13:26:34	R2035	On 04/05/2023			Bond Future	1	85,900,000	0.00 Member	Buy
13:26:34	R2035	On 04/05/2023			Bond Future	1	85,900,000	0.00 Member	Sell
13:26:34	R2035	On 04/05/2023			Bond Future	1	34,300,000	0.00 Member	Buy
13:26:34	R2035	On 04/05/2023			Bond Future	1	34,300,000	0.00 Client	Sell
13:26:34	R2035	On 04/05/2023			Bond Future	1	807,500,000	0.00 Client	Sell
13:26:34	R2035	On 04/05/2023			Bond Future	1	65,600,000	0.00 Client	Sell
13:26:34	R2035	On 04/05/2023			Bond Future	1	96,400,000	0.00 Client	Sell
13:26:34	R2035	On 04/05/2023			Bond Future	1	85,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2035 Bond Future</b>						<b>16</b>	<b>4,358,800,000</b>	<b>0.00</b>	
13:20:33	R2037	On 02/02/2023			Bond Future	1	27,800,000	0.00 Member	Sell
13:20:33	R2037	On 02/02/2023			Bond Future	1	27,800,000	0.00 Member	Buy
13:24:12	R2037	On 02/02/2023			Bond Future	1	27,800,000	0.00 Client	Buy
13:24:12	R2037	On 02/02/2023			Bond Future	1	27,800,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>111,200,000</b>	<b>0.00</b>	
11:53:57	R2044	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
11:57:39	R2044	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
11:53:57	R2048	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
11:57:39	R2048	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>3,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>42</b>	<b>4,974,640,000</b>	<b>0.00</b>	