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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/02/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:40:44	I2050	On 04/05/2023		Bond Future	1	5,000,000	0.00 Member	Buy
16:40:44	I2050	On 04/05/2023		Bond Future	1	5,000,000	0.00 Member	Sell
16:45:59	I2050	On 04/05/2023		Bond Future	1	5,000,000	0.00 Member	Sell
16:45:59	I2050	On 04/05/2023		Bond Future	1	5,000,000	0.00 Client	Buy
Total for I2050 Bond Future					4	20,000,000	0.00	
10:07:15	R186	On 02/11/2023		Bond Future	1	125,300,000	0.00 Member	Buy
10:07:15	R186	On 02/11/2023		Bond Future	1	125,300,000	0.00 Member	Sell
10:10:22	R186	On 02/11/2023		Bond Future	1	125,300,000	0.00 Member	Buy
10:10:22	R186	On 02/11/2023		Bond Future	1	125,300,000	0.00 Client	Sell
16:52:33	R186	On 04/05/2023		Bond Future	1	9,600,000	0.00 Member	Buy
17:22:54	R186	On 04/05/2023		Bond Future	1	9,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						6	520,400,000	0.00	
10:07:15	R2030	On 02/11/2023			Bond Future	1	11,500,000	0.00 Member	Buy
10:07:15	R2030	On 02/11/2023			Bond Future	1	11,500,000	0.00 Member	Sell
10:10:50	R2030	On 02/11/2023			Bond Future	1	11,500,000	0.00 Member	Buy
10:10:50	R2030	On 02/11/2023			Bond Future	1	11,500,000	0.00 Client	Sell
10:11:45	R2030	On 04/05/2023			Bond Future	1	154,000,000	0.00 Member	Sell
10:12:30	R2030	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Buy
10:12:55	R2030	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Sell
10:12:55	R2030	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
10:12:55	R2030	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Sell
10:12:55	R2030	On 04/05/2023			Bond Future	1	150,000,000	0.00 Client	Buy
10:12:55	R2030	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Buy
11:05:45	R2030	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
11:05:45	R2030	On 03/08/2023			Bond Future	1	220,000,000	0.00 Member	Sell
11:59:06	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Member	Buy
11:59:06	R2030	On 03/08/2023			Bond Future	1	19,000,000	0.00 Client	Buy
11:59:06	R2030	On 03/08/2023			Bond Future	1	19,000,000	0.00 Member	Buy
11:59:06	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Member	Sell
11:59:06	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Client	Buy
11:59:06	R2030	On 03/08/2023			Bond Future	1	19,000,000	0.00 Member	Sell
11:59:06	R2030	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
11:59:06	R2030	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Buy
16:08:36	R2030	On 04/05/2023			Bond Future	1	110,000,000	0.00 Member	Buy
16:08:36	R2030	On 04/05/2023			Bond Future	1	110,000,000	0.00 Member	Sell
16:27:23	R2030	On 04/05/2023			Bond Future	1	110,000,000	0.00 Member	Sell
16:27:23	R2030	On 04/05/2023			Bond Future	1	110,000,000	0.00 Client	Buy
Total for R2030 Bond Future						25	1,982,000,000	0.00	
11:05:45	R2032	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Buy
11:05:45	R2032	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Sell
11:58:21	R2032	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:21	R2032	On 04/05/2023			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R2032 Bond Future						4	80,000,000	0.00	
14:04:46	R2037	On 04/05/2023			Bond Future	1	27,000,000	0.00 Member	Sell
14:26:07	R2037	On 04/05/2023			Bond Future	1	4,200,000	0.00 Member	Buy
14:29:49	R2037	On 04/05/2023			Bond Future	1	21,000,000	0.00 Member	Sell
14:29:49	R2037	On 04/05/2023			Bond Future	1	21,000,000	0.00 Member	Buy
14:29:49	R2037	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Sell
14:29:49	R2037	On 04/05/2023			Bond Future	1	4,200,000	0.00 Member	Sell
14:29:49	R2037	On 04/05/2023			Bond Future	1	4,200,000	0.00 Client	Buy
14:29:49	R2037	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Buy
14:29:49	R2037	On 04/05/2023			Bond Future	1	21,000,000	0.00 Client	Buy
14:29:49	R2037	On 04/05/2023			Bond Future	1	1,800,000	0.00 Client	Buy
15:40:18	R2037	On 04/05/2023			Bond Future	1	80,000,000	0.00 Member	Sell
16:30:49	R2037	On 04/05/2023			Bond Future	1	80,000,000	0.00 Client	Buy
17:24:27	R2037	On 04/05/2023			Bond Future	1	171,700,000	0.00 Member	Buy
17:46:51	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
17:50:25	R2037	On 04/05/2023			Bond Future	1	100,700,000	0.00 Member	Sell
17:50:25	R2037	On 04/05/2023			Bond Future	1	100,700,000	0.00 Member	Buy
17:50:25	R2037	On 04/05/2023			Bond Future	1	100,700,000	0.00 Client	Sell
17:50:26	R2037	On 04/05/2023			Bond Future	1	49,800,000	0.00 Member	Buy
17:50:26	R2037	On 04/05/2023			Bond Future	1	49,800,000	0.00 Member	Sell
17:50:26	R2037	On 04/05/2023			Bond Future	1	49,800,000	0.00 Client	Sell
17:50:28	R2037	On 04/05/2023			Bond Future	1	9,600,000	0.00 Client	Sell
17:50:28	R2037	On 04/05/2023			Bond Future	1	9,600,000	0.00 Member	Sell
17:50:28	R2037	On 04/05/2023			Bond Future	1	9,600,000	0.00 Member	Buy
17:50:29	R2037	On 04/05/2023			Bond Future	1	6,500,000	0.00 Member	Buy
17:50:29	R2037	On 04/05/2023			Bond Future	1	6,500,000	0.00 Member	Sell
17:50:29	R2037	On 04/05/2023			Bond Future	1	6,500,000	0.00 Client	Sell
17:50:31	R2037	On 04/05/2023			Bond Future	1	3,700,000	0.00 Client	Sell
17:50:31	R2037	On 04/05/2023			Bond Future	1	3,700,000	0.00 Member	Buy
17:50:31	R2037	On 04/05/2023			Bond Future	1	3,700,000	0.00 Member	Sell
17:50:32	R2037	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
17:50:32	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:50:32	R2037	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Sell
17:50:32	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
17:50:32	R2037	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Buy
Total for R2037 Bond Future						34	954,800,000	0.00	
11:05:45	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
11:05:45	R2040	On 03/08/2023			Bond Future	1	151,500,000	0.00 Member	Sell
11:58:39	R2040	On 03/08/2023			Bond Future	1	35,700,000	0.00 Member	Sell
11:58:39	R2040	On 03/08/2023			Bond Future	1	35,700,000	0.00 Member	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	31,300,000	0.00 Client	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	21,000,000	0.00 Member	Sell
11:58:39	R2040	On 03/08/2023			Bond Future	1	21,000,000	0.00 Client	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	21,000,000	0.00 Member	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	18,300,000	0.00 Member	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	13,600,000	0.00 Member	Sell
11:58:39	R2040	On 03/08/2023			Bond Future	1	13,600,000	0.00 Member	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	31,300,000	0.00 Member	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	7,500,000	0.00 Client	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	13,600,000	0.00 Client	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Sell
11:58:39	R2040	On 03/08/2023			Bond Future	1	8,000,000	0.00 Client	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	18,300,000	0.00 Member	Sell
11:58:39	R2040	On 03/08/2023			Bond Future	1	35,700,000	0.00 Client	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	18,300,000	0.00 Client	Buy
11:58:39	R2040	On 03/08/2023			Bond Future	1	31,300,000	0.00 Member	Sell
11:58:39	R2040	On 03/08/2023			Bond Future	1	7,500,000	0.00 Member	Sell
11:58:39	R2040	On 03/08/2023			Bond Future	1	7,500,000	0.00 Member	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
11:58:40	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:58:40	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Client	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:40	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
11:58:40	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Client	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell
11:58:40	R2040	On 03/08/2023			Bond Future	1	4,400,000	0.00 Member	Sell
11:58:40	R2040	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	2,200,000	0.00 Client	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:58:40	R2040	On 03/08/2023			Bond Future	1	4,400,000	0.00 Member	Buy
11:58:40	R2040	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
11:58:40	R2040	On 03/08/2023			Bond Future	1	4,400,000	0.00 Client	Buy
11:58:41	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
11:58:41	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
11:58:41	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
11:58:41	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
11:58:41	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
11:58:41	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
11:58:41	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
11:58:41	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
11:58:41	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
11:58:41	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
11:58:41	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
14:04:46	R2040	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Buy
14:26:34	R2040	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Sell
14:30:55	R2040	On 04/05/2023			Bond Future	1	40,300,000	0.00 Member	Buy
14:30:55	R2040	On 04/05/2023			Bond Future	1	40,300,000	0.00 Member	Sell
14:30:55	R2040	On 04/05/2023			Bond Future	1	1,700,000	0.00 Client	Sell
14:30:55	R2040	On 04/05/2023			Bond Future	1	1,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:30:55	R2040	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Buy
14:30:55	R2040	On 04/05/2023			Bond Future	1	40,300,000	0.00 Client	Sell
14:30:55	R2040	On 04/05/2023			Bond Future	1	8,000,000	0.00 Client	Sell
14:30:55	R2040	On 04/05/2023			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R2040 Bond Future						68	806,000,000	0.00	
12:27:11	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
12:27:11	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
Total for R2044 Bond Future						2	200,000	0.00	
12:23:53	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
12:23:53	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
12:26:12	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
12:26:12	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
14:04:46	R2048	On 04/05/2023			Bond Future	1	24,000,000	0.00 Member	Sell
14:27:06	R2048	On 04/05/2023			Bond Future	1	3,800,000	0.00 Member	Buy
14:31:44	R2048	On 04/05/2023			Bond Future	1	20,200,000	0.00 Member	Buy
14:31:44	R2048	On 04/05/2023			Bond Future	1	20,200,000	0.00 Member	Sell
14:31:44	R2048	On 04/05/2023			Bond Future	1	3,800,000	0.00 Member	Sell
14:31:44	R2048	On 04/05/2023			Bond Future	1	20,200,000	0.00 Client	Buy
14:31:44	R2048	On 04/05/2023			Bond Future	1	3,800,000	0.00 Client	Buy
16:38:23	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
16:38:23	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
16:47:14	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
16:47:14	R2048	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
Total for R2048 Bond Future						15	97,600,000	0.00	
10:07:15	R209	On 02/11/2023			Bond Future	1	2,200,000	0.00 Member	Buy
10:07:15	R209	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Sell
10:11:25	R209	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Buy
10:11:25	R209	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:11:25	R209	On 02/11/2023			Bond Future	1	1,500,000	0.00 Client	Sell
10:11:25	R209	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Buy
10:11:25	R209	On 02/11/2023			Bond Future	1	700,000	0.00 Client	Sell
11:09:59	R209	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Sell
11:09:59	R209	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
Total for R209 Bond Future						9	9,400,000	0.00	
10:07:15	R213	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Buy
10:07:15	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Sell
10:11:49	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Client	Sell
10:11:49	R213	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Buy
10:11:49	R213	On 02/11/2023			Bond Future	1	500,000	0.00 Client	Sell
10:11:49	R213	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Sell
10:11:49	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Buy
Total for R213 Bond Future						7	2,800,000	0.00	
Grand Total for all Instruments						174	4,473,200,000	0.00	