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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/04/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:54:25	R186	On 02/11/2023		Bond Future	1	121,000,000	0.00 Member	Buy
10:54:25	R186	On 02/11/2023		Bond Future	1	10,400,000	0.00 Member	Sell
11:13:47	R186	On 02/11/2023		Bond Future	1	110,600,000	0.00 Member	Buy
11:13:47	R186	On 02/11/2023		Bond Future	1	110,600,000	0.00 Member	Sell
11:13:47	R186	On 02/11/2023		Bond Future	1	10,400,000	0.00 Member	Buy
11:13:47	R186	On 02/11/2023		Bond Future	1	10,400,000	0.00 Client	Sell
11:13:47	R186	On 02/11/2023		Bond Future	1	110,600,000	0.00 Client	Sell
Total for R186 Bond Future					7	484,000,000	0.00	
13:32:14	R2037	On 04/05/2023		Bond Future	1	100,000	0.00 Client	Sell
13:32:14	R2037	On 04/05/2023		Bond Future	1	100,000	0.00 Client	Buy
13:33:17	R2037	On 04/05/2023		Bond Future	1	12,900,000	0.00 Client	Sell
13:33:17	R2037	On 04/05/2023		Bond Future	1	12,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:34:07	R2037	On 04/05/2023			Bond Future	1	2,600,000	0.00 Client	Sell
13:34:07	R2037	On 04/05/2023			Bond Future	1	2,600,000	0.00 Client	Buy
13:34:39	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
13:34:39	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Sell
13:35:09	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
13:35:09	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
13:36:45	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
13:36:45	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
13:38:56	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Sell
13:38:56	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
13:40:45	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Sell
13:40:45	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
13:41:06	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Sell
13:41:06	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
13:41:29	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
13:41:29	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Buy
13:41:52	R2037	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Buy
13:41:52	R2037	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
13:45:37	R2037	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
13:45:37	R2037	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Buy
13:46:30	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
13:46:30	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
13:47:43	R2037	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Sell
13:47:43	R2037	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Buy
13:52:38	R2037	On 04/05/2023			Bond Future	1	1,100,000	0.00 Client	Buy
13:52:38	R2037	On 04/05/2023			Bond Future	1	1,100,000	0.00 Client	Sell
13:53:16	R2037	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Sell
13:53:16	R2037	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Buy
13:54:10	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Buy
13:54:10	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
13:55:31	R2037	On 04/05/2023			Bond Future	1	3,200,000	0.00 Client	Buy
13:55:31	R2037	On 04/05/2023			Bond Future	1	3,200,000	0.00 Client	Sell
13:56:21	R2037	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Sell
13:56:21	R2037	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Buy
13:56:46	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:56:46	R2037	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Sell
14:05:01	R2037	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Buy
14:05:01	R2037	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Sell
Total for R2037 Bond Future						42	49,800,000	0.00	
12:43:52	R2040	On 04/05/2023			Bond Future	1	482,200,000	0.00 Member	Buy
12:43:52	R2040	On 04/05/2023			Bond Future	1	56,200,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	27,500,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	36,400,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	215,300,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	56,200,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	27,500,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	36,400,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	7,200,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	62,900,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	26,700,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	10,000,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	62,900,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	8,300,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	7,200,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	215,300,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	215,300,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	56,200,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	27,500,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	8,900,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	8,900,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	62,900,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	26,700,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	36,400,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	8,300,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	8,300,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	7,200,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	26,700,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	8,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	10,000,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	22,800,000	0.00 Member	Buy
15:58:13	R2040	On 04/05/2023			Bond Future	1	22,800,000	0.00 Client	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	22,800,000	0.00 Member	Sell
15:58:13	R2040	On 04/05/2023			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2040 Bond Future						34	1,928,800,000	0.00	
12:43:52	R2044	On 03/08/2023			Bond Future	1	505,800,000	0.00 Member	Sell
12:43:52	R2044	On 03/08/2023			Bond Future	1	59,000,000	0.00 Member	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	28,800,000	0.00 Member	Sell
16:00:43	R2044	On 03/08/2023			Bond Future	1	28,800,000	0.00 Member	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	23,900,000	0.00 Client	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	23,900,000	0.00 Member	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	28,800,000	0.00 Client	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	7,600,000	0.00 Client	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	8,700,000	0.00 Member	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	8,700,000	0.00 Member	Sell
16:00:43	R2044	On 03/08/2023			Bond Future	1	8,700,000	0.00 Client	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	7,600,000	0.00 Member	Sell
16:00:43	R2044	On 03/08/2023			Bond Future	1	7,600,000	0.00 Member	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	23,900,000	0.00 Member	Sell
16:00:43	R2044	On 03/08/2023			Bond Future	1	38,200,000	0.00 Member	Sell
16:00:43	R2044	On 03/08/2023			Bond Future	1	38,200,000	0.00 Client	Buy
16:00:43	R2044	On 03/08/2023			Bond Future	1	38,200,000	0.00 Member	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	225,800,000	0.00 Member	Sell
16:00:44	R2044	On 03/08/2023			Bond Future	1	10,500,000	0.00 Client	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	10,500,000	0.00 Member	Sell
16:00:44	R2044	On 03/08/2023			Bond Future	1	66,000,000	0.00 Member	Sell
16:00:44	R2044	On 03/08/2023			Bond Future	1	66,000,000	0.00 Client	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	66,000,000	0.00 Member	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	28,000,000	0.00 Member	Sell
16:00:44	R2044	On 03/08/2023			Bond Future	1	28,000,000	0.00 Member	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	59,000,000	0.00 Member	Sell
16:00:44	R2044	On 03/08/2023			Bond Future	1	59,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:00:44	R2044	On 03/08/2023			Bond Future	1	9,300,000	0.00 Member	Sell
16:00:44	R2044	On 03/08/2023			Bond Future	1	9,300,000	0.00 Client	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	9,300,000	0.00 Member	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	10,500,000	0.00 Member	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	28,000,000	0.00 Client	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	225,800,000	0.00 Client	Buy
16:00:44	R2044	On 03/08/2023			Bond Future	1	225,800,000	0.00 Member	Buy
Total for R2044 Bond Future						34	2,023,200,000	0.00	
11:27:14	R2048	On 04/05/2023			Bond Future	1	1,700,000	0.00 Member	Buy
11:27:14	R2048	On 04/05/2023			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R2048 Bond Future						2	3,400,000	0.00	
10:54:25	R209	On 02/11/2023			Bond Future	1	59,400,000	0.00 Member	Buy
10:54:25	R209	On 02/11/2023			Bond Future	1	59,400,000	0.00 Member	Sell
11:14:22	R209	On 02/11/2023			Bond Future	1	59,400,000	0.00 Member	Buy
11:14:22	R209	On 02/11/2023			Bond Future	1	59,400,000	0.00 Client	Sell
Total for R209 Bond Future						4	237,600,000	0.00	
8:01:35	R214	On 04/05/2023			Bond Future	1	70,000,000	0.00 Member	Sell
10:24:51	R214	On 04/05/2023			Bond Future	1	12,000,000	0.00 Member	Sell
10:40:50	R214	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
10:42:45	R214	On 04/05/2023			Bond Future	1	45,000,000	0.00 Client	Buy
10:42:45	R214	On 04/05/2023			Bond Future	1	45,000,000	0.00 Member	Buy
10:42:45	R214	On 04/05/2023			Bond Future	1	45,000,000	0.00 Member	Sell
10:42:45	R214	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
10:42:45	R214	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Buy
12:18:17	R214	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
12:18:51	R214	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Buy
12:18:51	R214	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Sell
12:18:51	R214	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:18:51	R214	On 04/05/2023		Bond Future	1	4,000,000	0.00 Member	Sell
12:18:51	R214	On 04/05/2023		Bond Future	1	8,000,000	0.00 Client	Buy
Total for R214 Bond Future					14	328,000,000	0.00	
Grand Total for all Instruments					137	5,054,800,000	0.00	