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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/04/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:13:08	I2025	On 03/08/2023		Bond Future	1	1,000,000	0.00 Member	Sell
11:41:55	I2025	On 03/08/2023		Bond Future	1	1,000,000	0.00 Client	Buy
Total for I2025 Bond Future					2	2,000,000	0.00	
12:43:19	R2030	On 04/05/2023		Bond Future	1	1,200,000	0.00 Member	Buy
12:43:19	R2030	On 04/05/2023		Bond Future	1	1,200,000	0.00 Member	Sell
13:03:40	R2030	On 04/05/2023		Bond Future	1	1,200,000	0.00 Member	Sell
13:03:40	R2030	On 04/05/2023		Bond Future	1	1,200,000	0.00 Member	Buy
14:43:54	R2030	On 04/05/2023		Bond Future	1	1,200,000	0.00 Member	Buy
14:43:54	R2030	On 04/05/2023		Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2030 Bond Future					6	7,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:18:20	R2032	On 04/05/2023			Bond Future	1	6,000,000	0.00 Member	Sell
9:18:20	R2032	On 03/08/2023			Bond Future	1	6,000,000	0.00 Member	Buy
9:18:20	R2032	On 03/08/2023			Bond Future	1	6,000,000	0.00 Member	Sell
9:18:20	R2032	On 04/05/2023			Bond Future	1	6,000,000	0.00 Member	Buy
10:04:47	R2032	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Buy
10:04:47	R2032	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Sell
10:21:04	R2032	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Buy
10:21:04	R2032	On 02/11/2023			Bond Future	1	900,000	0.00 Client	Sell
10:47:42	R2032	On 02/11/2023			Bond Future	1	21,600,000	0.00 Member	Buy
10:47:42	R2032	On 02/11/2023			Bond Future	1	21,600,000	0.00 Member	Sell
11:02:39	R2032	On 02/11/2023			Bond Future	1	21,600,000	0.00 Member	Buy
11:02:39	R2032	On 02/11/2023			Bond Future	1	21,600,000	0.00 Client	Sell
12:43:19	R2032	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Buy
12:43:19	R2032	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Sell
13:04:17	R2032	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Sell
13:04:17	R2032	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Buy
14:43:44	R2032	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Buy
14:43:44	R2032	On 04/05/2023			Bond Future	1	1,100,000	0.00 Client	Sell
16:05:00	R2032	On 04/05/2023			Bond Future	1	6,000,000	0.00 Member	Buy
16:05:00	R2032	On 04/05/2023			Bond Future	1	6,000,000	0.00 Client	Sell
16:05:22	R2032	On 03/08/2023			Bond Future	1	6,000,000	0.00 Client	Buy
16:05:22	R2032	On 03/08/2023			Bond Future	1	6,000,000	0.00 Member	Sell
Total for R2032 Bond Future						22	144,600,000	0.00	
8:02:55	R2035	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
8:02:55	R2035	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Buy
9:12:08	R2035	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Sell
9:23:36	R2035	On 03/08/2023			Bond Future	1	20,000,000	0.00 Client	Buy
9:30:13	R2035	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Buy
9:30:13	R2035	On 04/05/2023			Bond Future	1	20,000,000	0.00 Client	Sell
10:22:54	R2035	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Sell
10:47:42	R2035	On 02/11/2023			Bond Future	1	21,900,000	0.00 Member	Buy
10:47:42	R2035	On 02/11/2023			Bond Future	1	21,900,000	0.00 Member	Sell
11:02:31	R2035	On 02/11/2023			Bond Future	1	21,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:31	R2035	On 02/11/2023			Bond Future	1	21,900,000	0.00 Client	Sell
12:43:19	R2035	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Buy
12:43:19	R2035	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Sell
13:04:32	R2035	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Sell
13:04:32	R2035	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Buy
14:17:14	R2035	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Buy
14:17:55	R2035	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Sell
14:17:55	R2035	On 03/08/2023			Bond Future	1	6,200,000	0.00 Client	Buy
14:44:50	R2035	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Buy
14:44:50	R2035	On 04/05/2023			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R2035 Bond Future						20	248,000,000	0.00	
10:47:42	R2037	On 03/08/2023			Bond Future	1	12,500,000	0.00 Member	Buy
10:47:42	R2037	On 03/08/2023			Bond Future	1	12,500,000	0.00 Member	Sell
11:02:58	R2037	On 03/08/2023			Bond Future	1	12,500,000	0.00 Member	Buy
11:02:58	R2037	On 03/08/2023			Bond Future	1	12,500,000	0.00 Client	Sell
12:43:19	R2037	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
12:43:19	R2037	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
13:05:02	R2037	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
13:05:02	R2037	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
14:43:35	R2037	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
14:43:35	R2037	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Sell
Total for R2037 Bond Future						10	54,800,000	0.00	
10:47:42	R2040	On 03/08/2023			Bond Future	1	11,000,000	0.00 Member	Buy
10:47:42	R2040	On 03/08/2023			Bond Future	1	31,000,000	0.00 Member	Buy
10:47:42	R2040	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
10:47:42	R2040	On 03/08/2023			Bond Future	1	11,000,000	0.00 Member	Sell
10:59:43	R2040	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
10:59:43	R2040	On 03/08/2023			Bond Future	1	2,700,000	0.00 Member	Buy
10:59:43	R2040	On 03/08/2023			Bond Future	1	2,700,000	0.00 Client	Sell
10:59:43	R2040	On 03/08/2023			Bond Future	1	2,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:45:07	R2044	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Buy
14:45:07	R2044	On 04/05/2023			Bond Future	1	700,000	0.00 Client	Sell
16:57:19	R2044	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Sell
16:57:19	R2044	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
17:00:25	R2044	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
17:00:25	R2044	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Sell
17:02:51	R2044	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Sell
17:02:51	R2044	On 03/08/2023			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2044 Bond Future						16	33,600,000	0.00	
12:43:19	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
12:43:19	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
13:06:18	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
13:06:18	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
14:41:48	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
14:41:48	R2048	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
Total for R2048 Bond Future						6	2,400,000	0.00	
12:43:19	R209	On 04/05/2023			Bond Future	1	1,300,000	0.00 Member	Buy
12:43:19	R209	On 04/05/2023			Bond Future	1	1,300,000	0.00 Member	Sell
13:04:47	R209	On 04/05/2023			Bond Future	1	1,300,000	0.00 Member	Sell
13:04:47	R209	On 04/05/2023			Bond Future	1	1,300,000	0.00 Member	Buy
14:44:09	R209	On 04/05/2023			Bond Future	1	1,300,000	0.00 Member	Buy
14:44:09	R209	On 04/05/2023			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R209 Bond Future						6	7,800,000	0.00	
12:43:19	R213	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
12:43:19	R213	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
13:04:00	R213	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
13:04:00	R213	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
14:45:19	R213	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:45:19	R213	On 04/05/2023		Bond Future	1	1,500,000	0.00 Client	Sell
Total for R213 Bond Future					6	9,000,000	0.00	
12:43:19	R214	On 04/05/2023		Bond Future	1	700,000	0.00 Member	Buy
12:43:19	R214	On 04/05/2023		Bond Future	1	700,000	0.00 Member	Sell
13:05:31	R214	On 04/05/2023		Bond Future	1	700,000	0.00 Member	Sell
13:05:31	R214	On 04/05/2023		Bond Future	1	700,000	0.00 Member	Buy
14:44:39	R214	On 04/05/2023		Bond Future	1	700,000	0.00 Member	Buy
14:44:39	R214	On 04/05/2023		Bond Future	1	700,000	0.00 Client	Sell
Total for R214 Bond Future					6	4,200,000	0.00	
Grand Total for all Instruments					132	735,000,000	0.00	