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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/07/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:35:08	R186	On 03/08/2023		Bond Future	1	13,000,000	0.00 Member	Buy
11:12:12	R186	On 03/08/2023		Bond Future	1	13,000,000	0.00 Member	Sell
11:12:44	R186	On 03/08/2023		Bond Future	1	13,000,000	0.00 Member	Buy
11:12:44	R186	On 03/08/2023		Bond Future	1	13,000,000	0.00 Client	Sell
17:39:45	R186	On 02/11/2023		Bond Future	1	184,200,000	0.00 Member	Sell
17:42:26	R186	On 02/11/2023		Bond Future	1	184,200,000	0.00 Member	Buy
17:43:09	R186	On 02/11/2023		Bond Future	1	184,200,000	0.00 Client	Buy
17:43:09	R186	On 02/11/2023		Bond Future	1	184,200,000	0.00 Member	Sell
Total for R186 Bond Future					8	788,800,000	0.00	
9:10:43	R2030	On 03/08/2023		Bond Future	1	18,800,000	0.00 Member	Buy
11:07:47	R2030	On 03/08/2023		Bond Future	1	18,800,000	0.00 Member	Sell
11:10:09	R2030	On 03/08/2023		Bond Future	1	18,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:10:09	R2030	On 03/08/2023			Bond Future	1	18,800,000	0.00 Client	Sell
16:41:39	R2030	On 02/11/2023			Bond Future	1	27,200,000	0.00 Member	Sell
16:56:52	R2030	On 02/11/2023			Bond Future	1	11,200,000	0.00 Member	Buy
16:57:36	R2030	On 02/11/2023			Bond Future	1	16,000,000	0.00 Member	Sell
16:57:36	R2030	On 02/11/2023			Bond Future	1	16,000,000	0.00 Member	Buy
16:57:36	R2030	On 02/11/2023			Bond Future	1	11,200,000	0.00 Member	Sell
16:57:36	R2030	On 02/11/2023			Bond Future	1	16,000,000	0.00 Client	Buy
16:57:36	R2030	On 02/11/2023			Bond Future	1	11,200,000	0.00 Client	Buy
Total for R2030 Bond Future						11	184,000,000	0.00	
17:37:54	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
17:37:54	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
17:43:49	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
17:43:49	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R2032 Bond Future						4	4,000,000	0.00	
9:34:57	R2035	On 03/08/2023			Bond Future	1	7,100,000	0.00 Member	Buy
11:14:03	R2035	On 03/08/2023			Bond Future	1	7,100,000	0.00 Member	Sell
11:14:30	R2035	On 03/08/2023			Bond Future	1	7,100,000	0.00 Member	Buy
11:14:30	R2035	On 03/08/2023			Bond Future	1	7,100,000	0.00 Client	Sell
17:37:54	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
17:37:54	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
17:43:20	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
17:43:20	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Sell
Total for R2035 Bond Future						8	31,200,000	0.00	
10:30:03	R2037	On 02/11/2023			Bond Future	1	46,400,000	0.00 Member	Sell
10:30:03	R2037	On 02/11/2023			Bond Future	1	46,400,000	0.00 Member	Buy
10:35:06	R2037	On 02/11/2023			Bond Future	1	46,400,000	0.00 Member	Sell
10:35:06	R2037	On 02/11/2023			Bond Future	1	46,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						4	185,600,000	0.00	
10:16:29	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
10:16:29	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
16:36:04	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
16:36:04	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
Total for R2044 Bond Future						4	800,000	0.00	
17:37:54	R213	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
17:37:54	R213	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
17:44:15	R213	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Sell
17:44:15	R213	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
Total for R213 Bond Future						4	3,200,000	0.00	
9:10:43	R214	On 03/08/2023			Bond Future	1	6,600,000	0.00 Member	Buy
11:08:32	R214	On 03/08/2023			Bond Future	1	6,600,000	0.00 Member	Sell
11:09:46	R214	On 03/08/2023			Bond Future	1	6,600,000	0.00 Client	Sell
11:09:46	R214	On 03/08/2023			Bond Future	1	6,600,000	0.00 Member	Buy
Total for R214 Bond Future						4	26,400,000	0.00	
Grand Total for all Instruments						47	1,224,000,000	0.00	