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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/02/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:02:32	I2029	On 04/05/2023		Bond Future	1	3,100,000	0.00 Member	Buy
10:02:32	I2029	On 04/05/2023		Bond Future	1	3,100,000	0.00 Member	Sell
10:13:31	I2029	On 04/05/2023		Bond Future	1	3,100,000	0.00 Member	Buy
10:13:31	I2029	On 04/05/2023		Bond Future	1	3,100,000	0.00 Client	Sell
Total for I2029 Bond Future					4	12,400,000	0.00	
10:02:32	I2050	On 04/05/2023		Bond Future	1	3,200,000	0.00 Member	Sell
10:02:32	I2050	On 04/05/2023		Bond Future	1	3,200,000	0.00 Member	Buy
10:13:23	I2050	On 04/05/2023		Bond Future	1	3,200,000	0.00 Member	Sell
10:13:23	I2050	On 04/05/2023		Bond Future	1	3,200,000	0.00 Client	Buy
Total for I2050 Bond Future					4	12,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:42:42	IGOV	On 04/05/2023			Index Future	1	40,000	0.00 Member	Buy
14:55:52	IGOV	On 04/05/2023			Index Future	1	40,000	0.00 Client	Sell
Total for IGOV Index Future						2	80,000	0.00	
11:19:36	R186	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Sell
11:56:04	R186	On 04/05/2023			Bond Future	1	50,000,000	0.00 Client	Buy
16:15:14	R186	On 02/11/2023			Bond Future	1	1,000,000	0.00 Client	Buy
16:15:14	R186	On 02/11/2023			Bond Future	1	1,000,000	0.00 Client	Sell
16:30:43	R186	On 04/05/2023			Bond Future	1	8,800,000	0.00 Client	Sell
16:30:43	R186	On 04/05/2023			Bond Future	1	8,800,000	0.00 Member	Buy
Total for R186 Bond Future						6	119,600,000	0.00	
9:09:47	R2032	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Sell
9:09:47	R2032	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Buy
Total for R2032 Bond Future						2	300,000,000	0.00	
9:09:47	R2037	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Sell
9:09:47	R2037	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Buy
Total for R2037 Bond Future						2	300,000,000	0.00	
9:09:47	R2040	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Sell
9:09:47	R2040	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Buy
Total for R2040 Bond Future						2	300,000,000	0.00	
10:52:59	R2044	On 04/05/2023			Bond Future	1	2,500,000	0.00 Client	Buy
10:52:59	R2044	On 04/05/2023			Bond Future	1	2,500,000	0.00 Client	Sell
10:54:23	R2044	On 04/05/2023			Bond Future	1	2,100,000	0.00 Client	Sell
10:54:23	R2044	On 04/05/2023			Bond Future	1	2,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:55:05	R2044	On 04/05/2023			Bond Future	1	700,000	0.00 Client	Sell
10:55:05	R2044	On 04/05/2023			Bond Future	1	700,000	0.00 Client	Buy
10:55:30	R2044	On 04/05/2023			Bond Future	1	1,900,000	0.00 Client	Buy
10:55:30	R2044	On 04/05/2023			Bond Future	1	1,900,000	0.00 Client	Sell
10:55:57	R2044	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Buy
10:55:57	R2044	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
10:56:21	R2044	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Buy
10:56:21	R2044	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
Total for R2044 Bond Future						12	16,000,000	0.00	
9:09:47	R2048	On 04/05/2023			Bond Future	1	380,000,000	0.00 Member	Buy
9:09:47	R2048	On 04/05/2023			Bond Future	1	380,000,000	0.00 Member	Sell
Total for R2048 Bond Future						2	760,000,000	0.00	
13:04:46	R209	On 02/11/2023			Bond Future	1	2,100,000	0.00 Client	Buy
13:04:46	R209	On 02/11/2023			Bond Future	1	2,100,000	0.00 Client	Sell
16:30:43	R209	On 04/05/2023			Bond Future	1	10,900,000	0.00 Client	Sell
16:30:43	R209	On 04/05/2023			Bond Future	1	10,900,000	0.00 Member	Buy
Total for R209 Bond Future						4	26,000,000	0.00	
16:30:43	R213	On 04/05/2023			Bond Future	1	16,100,000	0.00 Client	Sell
16:30:43	R213	On 04/05/2023			Bond Future	1	16,100,000	0.00 Member	Buy
Total for R213 Bond Future						2	32,200,000	0.00	
10:36:23	R214	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Sell
10:40:51	R214	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
10:50:15	R214	On 04/05/2023			Bond Future	1	2,400,000	0.00 Member	Sell
10:50:15	R214	On 04/05/2023			Bond Future	1	2,400,000	0.00 Client	Buy
10:50:15	R214	On 04/05/2023			Bond Future	1	2,400,000	0.00 Member	Buy
10:50:15	R214	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:50:15	R214	On 04/05/2023		Bond Future	1	600,000	0.00 Client	Buy
Total for R214 Bond Future					7	12,000,000	0.00	
Grand Total for all Instruments					49	1,891,080,000	0.00	