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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:21	R186	On 04/05/2023		Bond Future	1	10,500,000	0.00 Member	Sell
11:12:26	R186	On 04/05/2023		Bond Future	1	6,500,000	0.00 Member	Buy
11:13:46	R186	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Sell
11:15:28	R186	On 04/05/2023		Bond Future	1	3,000,000	0.00 Member	Sell
11:15:28	R186	On 04/05/2023		Bond Future	1	3,000,000	0.00 Member	Buy
11:15:28	R186	On 04/05/2023		Bond Future	1	3,000,000	0.00 Client	Buy
11:15:29	R186	On 04/05/2023		Bond Future	1	6,500,000	0.00 Member	Sell
11:15:29	R186	On 04/05/2023		Bond Future	1	1,000,000	0.00 Client	Buy
11:15:29	R186	On 04/05/2023		Bond Future	1	6,500,000	0.00 Client	Buy
11:15:29	R186	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Sell
11:15:29	R186	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Buy
13:22:18	R186	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Buy
13:22:54	R186	On 04/05/2023		Bond Future	1	1,000,000	0.00 Member	Sell
13:22:54	R186	On 04/05/2023		Bond Future	1	1,000,000	0.00 Client	Buy
15:38:13	R186	On 04/05/2023		Bond Future	1	1,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:16:41	R186	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
16:17:22	R186	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Buy
16:17:22	R186	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R186 Bond Future						18	50,800,000	0.00	
14:44:35	R2030	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Sell
16:08:55	R2030	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Buy
16:09:31	R2030	On 04/05/2023			Bond Future	1	5,000,000	0.00 Client	Buy
16:09:31	R2030	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Sell
16:18:56	R2030	On 04/05/2023			Bond Future	1	71,300,000	0.00 Member	Sell
16:28:01	R2030	On 04/05/2023			Bond Future	1	29,900,000	0.00 Member	Buy
16:29:35	R2030	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Sell
16:29:35	R2030	On 04/05/2023			Bond Future	1	39,200,000	0.00 Member	Sell
16:29:35	R2030	On 04/05/2023			Bond Future	1	2,200,000	0.00 Client	Buy
16:29:35	R2030	On 04/05/2023			Bond Future	1	39,200,000	0.00 Client	Buy
16:29:35	R2030	On 04/05/2023			Bond Future	1	29,900,000	0.00 Client	Buy
16:29:35	R2030	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Buy
16:29:35	R2030	On 04/05/2023			Bond Future	1	39,200,000	0.00 Member	Buy
16:29:35	R2030	On 04/05/2023			Bond Future	1	29,900,000	0.00 Member	Sell
16:38:56	R2030	On 04/05/2023			Bond Future	1	71,300,000	0.00 Member	Sell
16:45:27	R2030	On 04/05/2023			Bond Future	1	29,900,000	0.00 Member	Buy
16:46:46	R2030	On 04/05/2023			Bond Future	1	29,900,000	0.00 Client	Buy
16:46:46	R2030	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Sell
16:46:46	R2030	On 04/05/2023			Bond Future	1	2,200,000	0.00 Client	Buy
16:46:46	R2030	On 04/05/2023			Bond Future	1	39,200,000	0.00 Client	Buy
16:46:46	R2030	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Buy
16:46:46	R2030	On 04/05/2023			Bond Future	1	39,200,000	0.00 Member	Sell
16:46:46	R2030	On 04/05/2023			Bond Future	1	39,200,000	0.00 Member	Buy
16:46:46	R2030	On 04/05/2023			Bond Future	1	29,900,000	0.00 Member	Sell
Total for R2030 Bond Future						24	590,400,000	0.00	
10:26:03	R2035	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:26:03	R2035	On 04/05/2023		Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2035 Bond Future					2	4,000,000	0.00	
11:31:50	R2040	On 03/08/2023		Bond Future	1	137,000,000	0.00 Member	Buy
11:31:50	R2040	On 03/08/2023		Bond Future	1	37,000,000	0.00 Member	Sell
12:11:16	R2040	On 03/08/2023		Bond Future	1	37,000,000	0.00 Client	Sell
12:11:16	R2040	On 03/08/2023		Bond Future	1	100,000,000	0.00 Member	Buy
12:11:16	R2040	On 03/08/2023		Bond Future	1	100,000,000	0.00 Member	Sell
12:11:16	R2040	On 03/08/2023		Bond Future	1	37,000,000	0.00 Member	Buy
12:11:16	R2040	On 03/08/2023		Bond Future	1	100,000,000	0.00 Client	Sell
Total for R2040 Bond Future					7	548,000,000	0.00	
11:31:50	R2044	On 03/08/2023		Bond Future	1	139,000,000	0.00 Member	Buy
11:31:50	R2044	On 03/08/2023		Bond Future	1	39,000,000	0.00 Member	Sell
12:11:46	R2044	On 03/08/2023		Bond Future	1	100,000,000	0.00 Member	Buy
12:11:46	R2044	On 03/08/2023		Bond Future	1	100,000,000	0.00 Member	Sell
12:11:46	R2044	On 03/08/2023		Bond Future	1	39,000,000	0.00 Client	Sell
12:11:46	R2044	On 03/08/2023		Bond Future	1	100,000,000	0.00 Client	Sell
12:11:46	R2044	On 03/08/2023		Bond Future	1	39,000,000	0.00 Member	Buy
Total for R2044 Bond Future					7	556,000,000	0.00	
10:57:48	R2048	On 04/05/2023		Bond Future	1	100,000	0.00 Member	Sell
10:57:48	R2048	On 04/05/2023		Bond Future	1	100,000	0.00 Member	Buy
11:33:29	R2048	On 04/05/2023		Bond Future	1	100,000	0.00 Client	Sell
11:33:29	R2048	On 04/05/2023		Bond Future	1	100,000	0.00 Member	Buy
13:31:40	R2048	On 02/05/2024		Bond Future	1	1,300,000,000	0.00 Member	Sell
13:31:40	R2048	On 01/02/2024		Bond Future	1	1,300,000,000	0.00 Member	Buy
13:31:40	R2048	On 01/02/2024		Bond Future	1	1,300,000,000	0.00 Member	Sell
13:31:40	R2048	On 02/05/2024		Bond Future	1	1,300,000,000	0.00 Member	Buy
14:33:39	R2048	On 04/05/2023		Bond Future	1	2,000,000,000	0.00 Member	Buy
14:33:39	R2048	On 03/08/2023		Bond Future	1	2,000,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:33:39	R2048	On 03/08/2023		Bond Future	1	2,000,000,000	0.00 Member	Buy
14:33:39	R2048	On 04/05/2023		Bond Future	1	2,000,000,000	0.00 Member	Sell
Total for R2048 Bond Future					12	13,200,400,000	0.00	
Grand Total for all Instruments					70	14,949,600,000	0.00	