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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/01/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:31:38	R186	On 02/02/2023		Bond Future	1	1,400,000	0.00 Member	Buy
11:31:38	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Member	Sell
11:41:14	R186	On 02/02/2023		Bond Future	1	900,000	0.00 Client	Sell
11:41:14	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Member	Buy
11:41:14	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Client	Sell
11:41:14	R186	On 02/02/2023		Bond Future	1	900,000	0.00 Member	Buy
11:41:14	R186	On 02/02/2023		Bond Future	1	900,000	0.00 Member	Sell
Total for R186 Bond Future					7	5,600,000	0.00	
10:51:44	R2030	On 02/02/2023		Bond Future	1	14,900,000	0.00 Member	Sell
10:51:44	R2030	On 02/02/2023		Bond Future	1	14,900,000	0.00 Member	Buy
11:40:03	R2030	On 02/02/2023		Bond Future	1	14,900,000	0.00 Client	Buy
11:40:03	R2030	On 02/02/2023		Bond Future	1	14,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	59,600,000	0.00	
10:51:44	R2035	On 02/02/2023			Bond Future	1	12,300,000	0.00 Member	Sell
10:51:44	R2035	On 02/02/2023			Bond Future	1	12,300,000	0.00 Member	Buy
11:40:38	R2035	On 02/02/2023			Bond Future	1	12,300,000	0.00 Client	Buy
11:40:38	R2035	On 02/02/2023			Bond Future	1	12,300,000	0.00 Member	Sell
Total for R2035 Bond Future						4	49,200,000	0.00	
10:53:15	R2040	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
10:54:58	R2040	On 02/02/2023			Bond Future	1	41,000,000	0.00 Member	Buy
11:18:59	R2040	On 02/02/2023			Bond Future	1	12,400,000	0.00 Member	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	7,400,000	0.00 Member	Buy
11:25:23	R2040	On 02/02/2023			Bond Future	1	7,400,000	0.00 Member	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	800,000	0.00 Client	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
11:25:23	R2040	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
11:25:23	R2040	On 02/02/2023			Bond Future	1	12,400,000	0.00 Member	Buy
11:25:23	R2040	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Buy
11:25:23	R2040	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Buy
11:25:23	R2040	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
11:25:23	R2040	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
11:25:23	R2040	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	12,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	7,400,000	0.00 Client	Sell
11:25:23	R2040	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Sell
11:38:20	R2040	On 02/02/2023			Bond Future	1	41,000,000	0.00 Client	Sell
Total for R2040 Bond Future						27	182,000,000	0.00	
10:53:15	R2044	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
10:54:58	R2044	On 02/02/2023			Bond Future	1	80,000,000	0.00 Member	Sell
11:27:07	R2044	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	14,700,000	0.00 Member	Sell
11:29:26	R2044	On 02/02/2023			Bond Future	1	14,700,000	0.00 Member	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
11:29:26	R2044	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
11:29:26	R2044	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:29:26	R2044	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Sell
11:29:26	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Sell
11:29:26	R2044	On 02/02/2023			Bond Future	1	2,400,000	0.00 Client	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Sell
11:29:26	R2044	On 02/02/2023			Bond Future	1	3,300,000	0.00 Client	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	2,000,000	0.00 Client	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
11:29:26	R2044	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	25,000,000	0.00 Client	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	14,700,000	0.00 Client	Buy
11:29:26	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Buy
11:39:03	R2044	On 02/02/2023			Bond Future	1	80,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						27	360,000,000	0.00	
10:53:15	R2048	On 02/02/2023			Bond Future	1	24,000,000	0.00 Member	Buy
10:54:58	R2048	On 02/02/2023			Bond Future	1	38,000,000	0.00 Member	Buy
11:31:39	R2048	On 02/02/2023			Bond Future	1	11,900,000	0.00 Member	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	7,100,000	0.00 Member	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
11:34:15	R2048	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
11:34:15	R2048	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	800,000	0.00 Client	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Buy
11:34:15	R2048	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
11:34:15	R2048	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
11:34:15	R2048	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	11,900,000	0.00 Member	Buy
11:34:15	R2048	On 02/02/2023			Bond Future	1	11,900,000	0.00 Client	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	7,100,000	0.00 Member	Buy
11:34:15	R2048	On 02/02/2023			Bond Future	1	7,100,000	0.00 Client	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Sell
11:34:15	R2048	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Buy
11:39:52	R2048	On 02/02/2023			Bond Future	1	38,000,000	0.00 Client	Sell
13:47:09	R2048	On 02/02/2023			Bond Future	1	7,200,000	0.00 Member	Buy
13:47:09	R2048	On 02/02/2023			Bond Future	1	7,200,000	0.00 Client	Sell
13:47:37	R2048	On 02/02/2023			Bond Future	1	7,200,000	0.00 Member	Buy
13:47:37	R2048	On 02/02/2023			Bond Future	1	7,200,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				31	200,800,000		0.00
	Grand Total for all Instruments				100	857,200,000		0.00