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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/01/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:29:54	I2046	On 04/05/2023		Bond Future	1	2,600,000	0.00 Member	Buy
13:29:54	I2046	On 02/02/2023		Bond Future	1	11,300,000	0.00 Member	Buy
13:29:54	I2046	On 02/02/2023		Bond Future	1	11,300,000	0.00 Member	Sell
13:29:54	I2046	On 04/05/2023		Bond Future	1	2,600,000	0.00 Member	Sell
14:00:44	I2046	On 04/05/2023		Bond Future	1	2,600,000	0.00 Member	Sell
14:00:44	I2046	On 04/05/2023		Bond Future	1	2,600,000	0.00 Client	Buy
14:00:59	I2046	On 02/02/2023		Bond Future	1	11,300,000	0.00 Member	Sell
14:00:59	I2046	On 02/02/2023		Bond Future	1	11,300,000	0.00 Client	Buy
Total for I2046 Bond Future					8	55,600,000	0.00	
13:29:54	I2050	On 04/05/2023		Bond Future	1	11,300,000	0.00 Member	Buy
13:29:54	I2050	On 02/02/2023		Bond Future	1	2,300,000	0.00 Member	Buy
13:29:54	I2050	On 02/02/2023		Bond Future	1	2,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:29:54	I2050	On 04/05/2023			Bond Future	1	11,300,000	0.00 Member	Sell
14:01:15	I2050	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Sell
14:01:15	I2050	On 02/02/2023			Bond Future	1	2,300,000	0.00 Client	Buy
14:01:59	I2050	On 04/05/2023			Bond Future	1	11,300,000	0.00 Member	Sell
14:01:59	I2050	On 04/05/2023			Bond Future	1	11,300,000	0.00 Client	Buy
Total for I2050 Bond Future						8	54,400,000	0.00	
13:28:36	IGOV	On 02/02/2023			Index Future	1	310,000	0.00 Member	Buy
13:28:36	IGOV	On 02/02/2023			Index Future	1	250,000	0.00 Member	Sell
13:31:48	IGOV	On 02/02/2023			Index Future	1	10,000	0.00 Member	Buy
13:31:48	IGOV	On 02/02/2023			Index Future	1	10,000	0.00 Member	Sell
13:31:48	IGOV	On 02/02/2023			Index Future	1	50,000	0.00 Member	Buy
13:31:48	IGOV	On 02/02/2023			Index Future	1	50,000	0.00 Member	Sell
13:31:48	IGOV	On 02/02/2023			Index Future	1	10,000	0.00 Client	Sell
13:31:48	IGOV	On 02/02/2023			Index Future	1	50,000	0.00 Client	Sell
Total for IGOV Index Future						8	740,000	0.00	
9:35:52	R186	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
9:37:26	R186	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Buy
10:39:16	R186	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Buy
10:39:16	R186	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Sell
13:07:26	R186	On 04/05/2023			Bond Future	1	23,600,000	0.00 Member	Buy
13:07:26	R186	On 04/05/2023			Bond Future	1	23,600,000	0.00 Member	Sell
13:53:38	R186	On 04/05/2023			Bond Future	1	23,600,000	0.00 Client	Sell
13:53:38	R186	On 04/05/2023			Bond Future	1	23,600,000	0.00 Member	Buy
Total for R186 Bond Future						8	100,800,000	0.00	
12:39:35	R2032	On 04/05/2023			Bond Future	1	12,000,000	0.00 Member	Buy
12:39:35	R2032	On 04/05/2023			Bond Future	1	12,000,000	0.00 Member	Sell
13:57:29	R2032	On 04/05/2023			Bond Future	1	12,000,000	0.00 Member	Sell
13:57:29	R2032	On 04/05/2023			Bond Future	1	12,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						4	48,000,000	0.00	
12:39:35	R2035	On 04/05/2023			Bond Future	1	17,800,000	0.00 Member	Buy
12:39:35	R2035	On 04/05/2023			Bond Future	1	17,800,000	0.00 Member	Sell
13:57:14	R2035	On 04/05/2023			Bond Future	1	17,800,000	0.00 Client	Buy
13:57:14	R2035	On 04/05/2023			Bond Future	1	17,800,000	0.00 Member	Sell
Total for R2035 Bond Future						4	71,200,000	0.00	
9:35:52	R2040	On 02/02/2023			Bond Future	1	51,600,000	0.00 Member	Buy
9:37:26	R2040	On 02/02/2023			Bond Future	1	51,600,000	0.00 Member	Sell
10:39:46	R2040	On 02/02/2023			Bond Future	1	51,600,000	0.00 Client	Buy
10:39:46	R2040	On 02/02/2023			Bond Future	1	51,600,000	0.00 Member	Sell
Total for R2040 Bond Future						4	206,400,000	0.00	
13:07:26	R2048	On 04/05/2023			Bond Future	1	14,900,000	0.00 Member	Buy
13:07:26	R2048	On 04/05/2023			Bond Future	1	14,900,000	0.00 Member	Sell
13:12:17	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
13:12:17	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
13:32:32	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
13:32:32	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
13:54:18	R2048	On 04/05/2023			Bond Future	1	14,900,000	0.00 Client	Sell
13:54:18	R2048	On 04/05/2023			Bond Future	1	14,900,000	0.00 Member	Buy
Total for R2048 Bond Future						8	60,000,000	0.00	
16:28:51	R213	On 02/02/2023			Bond Future	1	39,200,000	0.00 Member	Sell
16:38:41	R213	On 02/02/2023			Bond Future	1	39,200,000	0.00 Client	Buy
Total for R213 Bond Future						2	78,400,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					54	675,540,000		0.00
