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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/02/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:59	R202	On 04/05/2023		Bond Future	1	8,400,000	0.00 Member	Buy
17:45:22	R202	On 04/05/2023		Bond Future	1	8,400,000	0.00 Member	Sell
17:46:39	R202	On 04/05/2023		Bond Future	1	8,400,000	0.00 Member	Buy
17:46:39	R202	On 04/05/2023		Bond Future	1	8,400,000	0.00 Client	Sell
Total for R202 Bond Future					4	33,600,000	0.00	
9:18:01	R2030	On 04/05/2023		Bond Future	1	110,000,000	0.00 Member	Buy
9:18:01	R2030	On 04/05/2023		Bond Future	1	110,000,000	0.00 Member	Sell
11:25:57	R2030	On 04/05/2023		Bond Future	1	110,000,000	0.00 Member	Sell
11:25:57	R2030	On 04/05/2023		Bond Future	1	110,000,000	0.00 Client	Buy
16:59:03	R2030	On 04/05/2023		Bond Future	1	15,400,000	0.00 Member	Buy
17:41:10	R2030	On 04/05/2023		Bond Future	1	15,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						6	470,800,000	0.00	
16:59:03	R2032	On 04/05/2023			Bond Future	1	10,300,000	0.00 Member	Buy
17:44:24	R2032	On 04/05/2023			Bond Future	1	10,300,000	0.00 Client	Sell
Total for R2032 Bond Future						2	20,600,000	0.00	
8:46:07	R2035	On 03/08/2023			Bond Future	1	420,000,000	0.00 Member	Sell
8:46:07	R2035	On 03/08/2023			Bond Future	1	35,000,000	0.00 Member	Buy
8:59:08	R2035	On 03/08/2023			Bond Future	1	250,000,000	0.00 Member	Sell
8:59:08	R2035	On 03/08/2023			Bond Future	1	250,000,000	0.00 Member	Buy
8:59:08	R2035	On 03/08/2023			Bond Future	1	135,000,000	0.00 Member	Buy
8:59:08	R2035	On 03/08/2023			Bond Future	1	250,000,000	0.00 Client	Buy
8:59:08	R2035	On 03/08/2023			Bond Future	1	135,000,000	0.00 Member	Sell
8:59:08	R2035	On 03/08/2023			Bond Future	1	135,000,000	0.00 Client	Buy
8:59:08	R2035	On 03/08/2023			Bond Future	1	35,000,000	0.00 Member	Sell
8:59:08	R2035	On 03/08/2023			Bond Future	1	35,000,000	0.00 Client	Buy
13:39:05	R2035	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
13:39:05	R2035	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
13:45:56	R2035	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
13:45:56	R2035	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
16:59:03	R2035	On 04/05/2023			Bond Future	1	17,400,000	0.00 Member	Buy
17:45:32	R2035	On 04/05/2023			Bond Future	1	17,400,000	0.00 Member	Sell
17:46:11	R2035	On 04/05/2023			Bond Future	1	17,400,000	0.00 Member	Buy
17:46:11	R2035	On 04/05/2023			Bond Future	1	17,400,000	0.00 Client	Sell
Total for R2035 Bond Future						18	1,750,400,000	0.00	
16:59:03	R2037	On 04/05/2023			Bond Future	1	8,800,000	0.00 Member	Buy
17:43:14	R2037	On 04/05/2023			Bond Future	1	8,800,000	0.00 Client	Sell
Total for R2037 Bond Future						2	17,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:40:00	R2040	On 03/08/2023			Bond Future	1	89,800,000	0.00 Member	Buy
14:40:00	R2040	On 03/08/2023			Bond Future	1	89,800,000	0.00 Member	Sell
14:45:47	R2040	On 03/08/2023			Bond Future	1	32,100,000	0.00 Member	Buy
14:45:47	R2040	On 03/08/2023			Bond Future	1	89,800,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	4,300,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	4,300,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	4,300,000	0.00 Member	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	11,800,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	32,100,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	11,800,000	0.00 Member	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	5,300,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	5,300,000	0.00 Member	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	11,800,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	5,300,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	28,200,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	28,200,000	0.00 Member	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	32,100,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,400,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	28,200,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Buy
14:51:50	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:51:50	R2040	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R2040 Bond Future						36	538,800,000	0.00	
16:59:03	R2044	On 04/05/2023			Bond Future	1	14,300,000	0.00 Member	Buy
17:09:44	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
17:09:44	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
17:40:18	R2044	On 04/05/2023			Bond Future	1	14,300,000	0.00 Client	Sell
Total for R2044 Bond Future						4	28,800,000	0.00	
14:23:07	R2048	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
14:23:07	R2048	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
14:56:28	R2048	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
14:56:28	R2048	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Sell
16:59:03	R2048	On 04/05/2023			Bond Future	1	5,200,000	0.00 Member	Buy
17:45:41	R2048	On 04/05/2023			Bond Future	1	5,200,000	0.00 Client	Sell
Total for R2048 Bond Future						6	13,600,000	0.00	
9:52:46	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Buy
9:52:46	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Client	Sell
16:59:03	R209	On 04/05/2023			Bond Future	1	5,900,000	0.00 Member	Buy
17:43:10	R209	On 04/05/2023			Bond Future	1	5,900,000	0.00 Member	Sell
17:43:44	R209	On 04/05/2023			Bond Future	1	5,900,000	0.00 Member	Buy
17:43:44	R209	On 04/05/2023			Bond Future	1	5,900,000	0.00 Client	Sell
Total for R209 Bond Future						6	28,600,000	0.00	
16:59:03	R213	On 04/05/2023			Bond Future	1	16,400,000	0.00 Member	Buy
17:42:04	R213	On 04/05/2023			Bond Future	1	16,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						2	32,800,000	0.00	
14:23:07	R214	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Sell
14:23:07	R214	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
14:56:54	R214	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
14:56:54	R214	On 04/05/2023			Bond Future	1	2,300,000	0.00 Client	Sell
16:59:03	R214	On 04/05/2023			Bond Future	1	7,000,000	0.00 Member	Buy
17:40:01	R214	On 04/05/2023			Bond Future	1	7,000,000	0.00 Member	Sell
17:40:40	R214	On 04/05/2023			Bond Future	1	7,000,000	0.00 Member	Buy
17:40:40	R214	On 04/05/2023			Bond Future	1	7,000,000	0.00 Client	Sell
Total for R214 Bond Future						8	37,200,000	0.00	
Grand Total for all Instruments						94	2,972,800,000	0.00	