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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:10:15	GOVI	On 04/05/2023		GOVI	1	60,000	0.00 Member	Sell
11:53:16	GOVI	On 04/05/2023		GOVI	1	10,000	0.00 Member	Buy
11:53:51	GOVI	On 04/05/2023		GOVI	1	50,000	0.00 Member	Buy
11:53:51	GOVI	On 04/05/2023		GOVI	1	50,000	0.00 Member	Sell
11:53:51	GOVI	On 04/05/2023		GOVI	1	50,000	0.00 Client	Buy
11:53:51	GOVI	On 04/05/2023		GOVI	1	10,000	0.00 Member	Sell
11:53:51	GOVI	On 04/05/2023		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					7	240,000	0.00	
9:42:30	R186	On 02/11/2023		Bond Future	1	1,000,000	0.00 Member	Buy
9:42:30	R186	On 02/11/2023		Bond Future	1	1,000,000	0.00 Member	Sell
10:43:17	R186	On 02/11/2023		Bond Future	1	1,000,000	0.00 Client	Sell
10:43:17	R186	On 02/11/2023		Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:15:38	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
15:15:38	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
15:38:15	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
15:38:15	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
16:14:39	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
16:14:39	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Buy
17:20:59	R186	On 04/05/2023			Bond Future	1	5,800,000	0.00 Member	Sell
17:29:06	R186	On 04/05/2023			Bond Future	1	2,800,000	0.00 Member	Buy
17:30:38	R186	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Sell
17:30:38	R186	On 04/05/2023			Bond Future	1	3,000,000	0.00 Client	Buy
17:30:38	R186	On 04/05/2023			Bond Future	1	2,800,000	0.00 Member	Sell
17:30:38	R186	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:30:38	R186	On 04/05/2023			Bond Future	1	2,800,000	0.00 Client	Buy
Total for R186 Bond Future						17	177,200,000	0.00	
16:48:04	R2030	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Buy
16:48:04	R2030	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	120,000,000	0.00	
13:42:21	R2032	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
13:54:39	R2032	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Buy
16:35:28	R2032	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
16:48:04	R2032	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Buy
16:48:04	R2032	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Sell
16:51:49	R2032	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Buy
Total for R2032 Bond Future						6	121,200,000	0.00	
10:24:08	R2035	On 04/05/2023			Bond Future	1	3,600,000	0.00 Member	Buy
16:30:08	R2035	On 04/05/2023			Bond Future	1	3,600,000	0.00 Member	Sell
16:36:02	R2035	On 04/05/2023			Bond Future	1	3,600,000	0.00 Member	Buy
16:36:02	R2035	On 04/05/2023			Bond Future	1	3,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:04	R2035	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Buy
16:48:04	R2035	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Sell
Total for R2035 Bond Future						6	134,400,000	0.00	
16:48:04	R2037	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Buy
16:48:04	R2037	On 04/05/2023			Bond Future	1	60,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	120,000,000	0.00	
16:52:25	R2040	On 04/05/2023			Bond Future	1	34,600,000	0.00 Member	Buy
16:52:25	R2040	On 04/05/2023			Bond Future	1	35,300,000	0.00 Member	Sell
16:57:56	R2040	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Sell
16:57:56	R2040	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Buy
16:57:56	R2040	On 04/05/2023			Bond Future	1	700,000	0.00 Client	Buy
16:57:56	R2040	On 04/05/2023			Bond Future	1	34,600,000	0.00 Member	Sell
16:57:56	R2040	On 04/05/2023			Bond Future	1	34,600,000	0.00 Client	Buy
Total for R2040 Bond Future						7	141,200,000	0.00	
16:48:04	R2048	On 04/05/2023			Bond Future	1	193,000,000	0.00 Member	Sell
16:48:04	R2048	On 04/05/2023			Bond Future	1	193,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	386,000,000	0.00	
10:23:47	R209	On 02/11/2023			Bond Future	1	3,400,000	0.00 Member	Buy
10:23:47	R209	On 02/11/2023			Bond Future	1	3,400,000	0.00 Member	Sell
10:42:49	R209	On 02/11/2023			Bond Future	1	3,400,000	0.00 Client	Sell
10:42:49	R209	On 02/11/2023			Bond Future	1	3,400,000	0.00 Member	Buy
Total for R209 Bond Future						4	13,600,000	0.00	
10:23:47	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:23:47	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Sell
10:42:21	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Buy
10:42:21	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Client	Sell
13:54:46	R213	On 02/11/2023			Bond Future	1	484,800,000	0.00 Member	Sell
13:54:46	R213	On 02/11/2023			Bond Future	1	68,500,000	0.00 Member	Buy
14:02:09	R213	On 02/11/2023			Bond Future	1	150,500,000	0.00 Member	Sell
14:02:09	R213	On 02/11/2023			Bond Future	1	60,300,000	0.00 Member	Sell
14:02:09	R213	On 02/11/2023			Bond Future	1	60,300,000	0.00 Client	Buy
14:02:09	R213	On 02/11/2023			Bond Future	1	150,500,000	0.00 Member	Buy
14:02:09	R213	On 02/11/2023			Bond Future	1	60,300,000	0.00 Member	Buy
14:02:09	R213	On 02/11/2023			Bond Future	1	37,800,000	0.00 Member	Buy
14:02:09	R213	On 02/11/2023			Bond Future	1	150,500,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	3,200,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	6,200,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	5,000,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	3,900,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	4,600,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	6,200,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	11,200,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	7,800,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	7,800,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	7,500,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	7,500,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	5,000,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	4,800,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	6,200,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	37,800,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	4,600,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	5,600,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	4,800,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	7,500,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	28,500,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	28,500,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	22,400,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	4,600,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	4,600,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	5,600,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	5,000,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	3,900,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	3,900,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	3,900,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	3,900,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	37,800,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	5,600,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	4,600,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	4,800,000	0.00 Member	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	4,600,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	3,900,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	22,400,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	22,400,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	11,200,000	0.00 Member	Sell
14:02:10	R213	On 02/11/2023			Bond Future	1	6,500,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	28,500,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	11,200,000	0.00 Client	Buy
14:02:10	R213	On 02/11/2023			Bond Future	1	7,800,000	0.00 Client	Buy
14:02:11	R213	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Sell
14:02:11	R213	On 02/11/2023			Bond Future	1	2,300,000	0.00 Client	Buy
14:02:11	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Client	Buy
14:02:11	R213	On 02/11/2023			Bond Future	1	2,300,000	0.00 Client	Buy
14:02:11	R213	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Sell
14:02:11	R213	On 02/11/2023			Bond Future	1	2,500,000	0.00 Client	Buy
14:02:11	R213	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Buy
14:02:11	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:02:11	R213	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Buy
14:02:11	R213	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Sell
14:02:11	R213	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Buy
14:02:11	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Client	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Sell
14:02:12	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Sell
14:02:12	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Sell
14:02:12	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Member	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Sell
14:02:12	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Client	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Sell
14:02:12	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Client	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,900,000	0.00 Client	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Client	Buy
14:02:12	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Client	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Sell
14:02:13	R213	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
14:02:13	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Sell
14:02:13	R213	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
14:02:13	R213	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,600,000	0.00 Member	Sell
14:02:13	R213	On 02/11/2023			Bond Future	1	1,600,000	0.00 Member	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Sell
14:02:13	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Client	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Buy
14:02:13	R213	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:02:13	R213	On 02/11/2023		Bond Future	1	1,800,000	0.00 Client	Buy
14:02:13	R213	On 02/11/2023		Bond Future	1	1,600,000	0.00 Client	Buy
14:02:13	R213	On 02/11/2023		Bond Future	1	1,400,000	0.00 Client	Buy
14:02:13	R213	On 02/11/2023		Bond Future	1	1,200,000	0.00 Client	Buy
14:02:13	R213	On 02/11/2023		Bond Future	1	1,400,000	0.00 Member	Sell
14:02:14	R213	On 02/11/2023		Bond Future	1	1,000,000	0.00 Member	Sell
14:02:14	R213	On 02/11/2023		Bond Future	1	1,000,000	0.00 Member	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	1,000,000	0.00 Member	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	1,200,000	0.00 Member	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	1,000,000	0.00 Client	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Client	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Member	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	600,000	0.00 Client	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	1,200,000	0.00 Member	Sell
14:02:14	R213	On 02/11/2023		Bond Future	1	1,200,000	0.00 Client	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Member	Sell
14:02:14	R213	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Sell
14:02:14	R213	On 02/11/2023		Bond Future	1	1,000,000	0.00 Client	Buy
14:02:14	R213	On 02/11/2023		Bond Future	1	1,000,000	0.00 Member	Sell
14:02:15	R213	On 02/11/2023		Bond Future	1	300,000	0.00 Client	Buy
14:02:15	R213	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Sell
14:02:15	R213	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Sell
14:02:15	R213	On 02/11/2023		Bond Future	1	600,000	0.00 Client	Buy
14:02:15	R213	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Buy
14:02:15	R213	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Buy
Total for R213 Bond Future					132	1,805,400,000	0.00	
Grand Total for all Instruments					185	3,019,240,000	0.00	