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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/03/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:25:54	R2030	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
17:25:54	R2030	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
17:32:49	R2030	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
17:32:49	R2030	On 04/05/2023			Bond Future	1	2,900,000	0.00 Client	Buy
Total for R2030 Bond Future						4	11,600,000	0.00	
9:08:33	R2032	On 04/05/2023			Bond Future	1	101,200,000	0.00 Member	Buy
9:08:33	R2032	On 04/05/2023			Bond Future	1	37,500,000	0.00 Member	Buy
9:44:00	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	52,300,000	0.00 Client	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	3,400,000	0.00 Client	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	36,100,000	0.00 Client	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Buy
9:45:41	R2032	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Buy
9:45:41	R2032	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Buy
9:45:41	R2032	On 04/05/2023			Bond Future	1	3,100,000	0.00 Client	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	700,000	0.00 Client	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	52,300,000	0.00 Member	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	36,100,000	0.00 Member	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
9:45:41	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	5,000,000	0.00 Client	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	52,300,000	0.00 Member	Buy
9:45:41	R2032	On 04/05/2023			Bond Future	1	36,100,000	0.00 Member	Buy
9:45:41	R2032	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Sell
9:45:41	R2032	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Buy
13:34:23	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
13:36:27	R2032	On 04/05/2023			Bond Future	1	20,900,000	0.00 Member	Buy
13:36:27	R2032	On 04/05/2023			Bond Future	1	20,900,000	0.00 Client	Sell
13:36:27	R2032	On 04/05/2023			Bond Future	1	20,900,000	0.00 Member	Sell
13:36:29	R2032	On 04/05/2023			Bond Future	1	4,200,000	0.00 Member	Buy
13:36:29	R2032	On 04/05/2023			Bond Future	1	4,200,000	0.00 Member	Sell
13:36:29	R2032	On 04/05/2023			Bond Future	1	4,200,000	0.00 Client	Sell
13:36:31	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
13:36:32	R2032	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Buy
13:36:32	R2032	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Sell
13:36:32	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
13:36:32	R2032	On 04/05/2023			Bond Future	1	2,600,000	0.00 Client	Sell
13:36:32	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Client	Sell
13:36:33	R2032	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Sell
13:36:34	R2032	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Buy
13:36:34	R2032	On 04/05/2023			Bond Future	1	1,900,000	0.00 Client	Sell
13:36:35	R2032	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Buy
13:36:35	R2032	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Sell
13:36:35	R2032	On 04/05/2023			Bond Future	1	1,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:36:37	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
13:36:37	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
13:36:37	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
13:36:39	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
13:36:39	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
13:36:39	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
13:36:39	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
13:36:39	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Sell
13:49:49	R2032	On 04/05/2023			Bond Future	1	8,700,000	0.00 Member	Buy
14:25:57	R2032	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Sell
14:27:29	R2032	On 04/05/2023			Bond Future	1	700,000	0.00 Client	Sell
14:27:29	R2032	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Buy
14:27:29	R2032	On 04/05/2023			Bond Future	1	8,000,000	0.00 Client	Sell
14:27:29	R2032	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Sell
14:27:29	R2032	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Buy
15:01:39	R2032	On 04/05/2023			Bond Future	1	56,300,000	0.00 Member	Buy
15:57:50	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	30,700,000	0.00 Member	Buy
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	30,700,000	0.00 Member	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Buy
15:59:18	R2032	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
15:59:18	R2032	On 04/05/2023			Bond Future	1	4,500,000	0.00 Client	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Client	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Client	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
15:59:18	R2032	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Client	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
15:59:18	R2032	On 04/05/2023			Bond Future	1	6,400,000	0.00 Client	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
15:59:18	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Client	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	30,700,000	0.00 Client	Sell
15:59:18	R2032	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Buy
17:38:29	R2032	On 04/05/2023			Bond Future	1	176,000,000	0.00 Member	Buy
17:53:48	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Sell
17:58:15	R2032	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Buy
17:58:15	R2032	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Sell
17:58:15	R2032	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Buy
17:58:15	R2032	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Sell
17:58:15	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Sell
17:58:15	R2032	On 04/05/2023			Bond Future	1	3,100,000	0.00 Client	Sell
17:58:15	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Sell
17:58:15	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
17:58:15	R2032	On 04/05/2023			Bond Future	1	3,400,000	0.00 Client	Sell
17:58:16	R2032	On 04/05/2023			Bond Future	1	111,100,000	0.00 Member	Buy
17:58:16	R2032	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Buy
17:58:16	R2032	On 04/05/2023			Bond Future	1	52,300,000	0.00 Member	Sell
17:58:16	R2032	On 04/05/2023			Bond Future	1	4,900,000	0.00 Client	Sell
17:58:16	R2032	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Sell
17:58:16	R2032	On 04/05/2023			Bond Future	1	111,100,000	0.00 Client	Sell
17:58:16	R2032	On 04/05/2023			Bond Future	1	52,300,000	0.00 Client	Sell
17:58:16	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Sell
17:58:16	R2032	On 04/05/2023			Bond Future	1	111,100,000	0.00 Member	Sell
17:58:16	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
17:58:16	R2032	On 04/05/2023			Bond Future	1	52,300,000	0.00 Member	Buy
Total for R2032 Bond Future						107	1,518,800,000	0.00	
13:14:58	R2035	On 04/05/2023			Bond Future	1	100,000,000	0.00 Member	Buy
13:49:49	R2035	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
14:18:18	R2035	On 04/05/2023			Bond Future	1	101,300,000	0.00 Member	Buy
14:26:32	R2035	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Sell
14:29:48	R2035	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
14:36:16	R2035	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	57,700,000	0.00 Member	Buy
14:37:08	R2035	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Buy
14:37:08	R2035	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	6,700,000	0.00 Member	Buy
14:37:08	R2035	On 04/05/2023			Bond Future	1	6,700,000	0.00 Client	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
14:37:08	R2035	On 04/05/2023			Bond Future	1	12,000,000	0.00 Member	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	12,000,000	0.00 Client	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	57,700,000	0.00 Client	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	57,700,000	0.00 Member	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	17,400,000	0.00 Member	Buy
14:37:08	R2035	On 04/05/2023			Bond Future	1	17,400,000	0.00 Client	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	17,400,000	0.00 Member	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	12,000,000	0.00 Member	Buy
14:37:08	R2035	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
14:37:08	R2035	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
14:37:08	R2035	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	2,500,000	0.00 Client	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
14:37:08	R2035	On 04/05/2023			Bond Future	1	6,700,000	0.00 Member	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	57,000,000	0.00 Member	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	17,100,000	0.00 Member	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	11,900,000	0.00 Member	Buy
14:42:50	R2035	On 04/05/2023			Bond Future	1	57,000,000	0.00 Client	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	3,900,000	0.00 Client	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	2,500,000	0.00 Client	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	11,900,000	0.00 Client	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Buy
14:42:50	R2035	On 04/05/2023			Bond Future	1	6,700,000	0.00 Member	Buy
14:42:50	R2035	On 04/05/2023			Bond Future	1	3,900,000	0.00 Member	Buy
14:42:50	R2035	On 04/05/2023			Bond Future	1	57,000,000	0.00 Member	Buy
14:42:50	R2035	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
14:42:50	R2035	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
14:42:50	R2035	On 04/05/2023			Bond Future	1	11,900,000	0.00 Member	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	6,700,000	0.00 Client	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	6,700,000	0.00 Member	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	3,900,000	0.00 Member	Sell
14:42:50	R2035	On 04/05/2023			Bond Future	1	17,100,000	0.00 Member	Buy
14:42:50	R2035	On 04/05/2023			Bond Future	1	17,100,000	0.00 Client	Sell
15:51:15	R2035	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Buy
15:51:15	R2035	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Sell
16:48:39	R2035	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Sell
16:48:39	R2035	On 04/05/2023			Bond Future	1	150,000,000	0.00 Client	Buy
Total for R2035 Bond Future						56	1,407,600,000	0.00	
13:49:49	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
13:51:05	R2037	On 04/05/2023			Bond Future	1	39,100,000	0.00 Member	Buy
14:08:15	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
14:09:34	R2037	On 04/05/2023			Bond Future	1	17,700,000	0.00 Member	Buy
14:09:34	R2037	On 04/05/2023			Bond Future	1	17,700,000	0.00 Member	Sell
14:09:34	R2037	On 04/05/2023			Bond Future	1	14,700,000	0.00 Member	Buy
14:09:34	R2037	On 04/05/2023			Bond Future	1	6,500,000	0.00 Client	Sell
14:09:34	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
14:09:34	R2037	On 04/05/2023			Bond Future	1	17,700,000	0.00 Client	Sell
14:09:34	R2037	On 04/05/2023			Bond Future	1	6,500,000	0.00 Member	Buy
14:09:34	R2037	On 04/05/2023			Bond Future	1	14,700,000	0.00 Client	Sell
14:09:34	R2037	On 04/05/2023			Bond Future	1	14,700,000	0.00 Member	Sell
14:09:34	R2037	On 04/05/2023			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
14:09:34	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
14:12:53	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
Total for R2037 Bond Future						15	157,000,000	0.00	
15:51:15	R2040	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Buy
15:51:15	R2040	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Sell
16:49:06	R2040	On 04/05/2023			Bond Future	1	150,000,000	0.00 Member	Sell
16:49:06	R2040	On 04/05/2023			Bond Future	1	150,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	600,000,000	0.00	
15:51:16	R2044	On 04/05/2023			Bond Future	1	500,000,000	0.00 Member	Buy
15:51:16	R2044	On 04/05/2023			Bond Future	1	500,000,000	0.00 Member	Sell
16:49:32	R2044	On 04/05/2023			Bond Future	1	500,000,000	0.00 Member	Sell
16:49:32	R2044	On 04/05/2023			Bond Future	1	500,000,000	0.00 Client	Buy
Total for R2044 Bond Future						4	2,000,000,000	0.00	
15:51:16	R2048	On 04/05/2023			Bond Future	1	240,000,000	0.00 Member	Buy
15:51:16	R2048	On 04/05/2023			Bond Future	1	240,000,000	0.00 Member	Sell
16:49:54	R2048	On 04/05/2023			Bond Future	1	240,000,000	0.00 Member	Sell
16:49:54	R2048	On 04/05/2023			Bond Future	1	240,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	960,000,000	0.00	
12:02:23	R213	On 02/11/2023			Bond Future	1	15,400,000	0.00 Member	Buy
12:02:23	R213	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Sell
12:05:56	R213	On 02/11/2023			Bond Future	1	11,200,000	0.00 Member	Sell
12:05:56	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Sell
12:05:56	R213	On 02/11/2023			Bond Future	1	11,200,000	0.00 Client	Sell
12:05:56	R213	On 02/11/2023			Bond Future	1	11,200,000	0.00 Member	Buy
12:05:56	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Buy
12:05:56	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:05:56	R213	On 02/11/2023		Bond Future	1	1,800,000	0.00 Member	Buy
12:05:56	R213	On 02/11/2023		Bond Future	1	1,800,000	0.00 Client	Sell
Total for R213 Bond Future					10	61,600,000	0.00	
Grand Total for all Instruments					204	6,716,600,000	0.00	