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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/04/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:46:33	I2050	On 04/05/2023		Bond Future	1	48,000,000	0.00 Member	Sell
17:43:56	I2050	On 04/05/2023		Bond Future	1	48,000,000	0.00 Member	Buy
17:45:39	I2050	On 04/05/2023		Bond Future	1	48,000,000	0.00 Member	Sell
17:45:39	I2050	On 04/05/2023		Bond Future	1	48,000,000	0.00 Client	Buy
Total for I2050 Bond Future					4	192,000,000	0.00	
11:48:59	R186	On 02/11/2023		Bond Future	1	1,500,000	0.00 Member	Buy
11:48:59	R186	On 02/11/2023		Bond Future	1	1,500,000	0.00 Member	Sell
17:00:51	R186	On 03/08/2023		Bond Future	1	115,000,000	0.00 Member	Buy
17:00:51	R186	On 03/08/2023		Bond Future	1	115,000,000	0.00 Member	Sell
Total for R186 Bond Future					4	233,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:22:20	R2030	On 04/05/2023			Bond Future	1	365,600,000	0.00 Member	Buy
16:34:30	R2030	On 04/05/2023			Bond Future	1	130,300,000	0.00 Member	Buy
17:00:51	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Member	Buy
17:00:51	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Member	Sell
17:39:52	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	1,400,000	0.00 Member	Buy
17:44:01	R2030	On 04/05/2023			Bond Future	1	1,400,000	0.00 Client	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	2,500,000	0.00 Client	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	81,900,000	0.00 Member	Buy
17:44:01	R2030	On 04/05/2023			Bond Future	1	81,900,000	0.00 Member	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	38,200,000	0.00 Client	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	3,600,000	0.00 Member	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	38,200,000	0.00 Member	Buy
17:44:01	R2030	On 04/05/2023			Bond Future	1	81,900,000	0.00 Client	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Buy
17:44:01	R2030	On 04/05/2023			Bond Future	1	3,600,000	0.00 Member	Buy
17:44:01	R2030	On 04/05/2023			Bond Future	1	3,600,000	0.00 Client	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Buy
17:44:01	R2030	On 04/05/2023			Bond Future	1	1,400,000	0.00 Member	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Buy
17:44:01	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Buy
17:44:01	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Buy
17:44:01	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Sell
17:44:01	R2030	On 04/05/2023			Bond Future	1	38,200,000	0.00 Member	Sell
17:50:27	R2030	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	3,900,000	0.00 Client	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	6,900,000	0.00 Client	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	2,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	231,400,000	0.00 Member	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	2,400,000	0.00 Member	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	3,900,000	0.00 Member	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	6,900,000	0.00 Member	Buy
17:55:45	R2030	On 04/05/2023			Bond Future	1	6,900,000	0.00 Member	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Buy
17:55:45	R2030	On 04/05/2023			Bond Future	1	2,400,000	0.00 Client	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	231,400,000	0.00 Client	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	900,000	0.00 Client	Sell
17:55:45	R2030	On 04/05/2023			Bond Future	1	231,400,000	0.00 Member	Buy
17:55:45	R2030	On 04/05/2023			Bond Future	1	3,900,000	0.00 Member	Buy
17:55:45	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Buy
17:55:46	R2030	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Sell
17:55:46	R2030	On 04/05/2023			Bond Future	1	10,300,000	0.00 Member	Buy
17:55:46	R2030	On 04/05/2023			Bond Future	1	10,300,000	0.00 Client	Sell
17:55:46	R2030	On 04/05/2023			Bond Future	1	107,800,000	0.00 Member	Buy
17:55:46	R2030	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
17:55:46	R2030	On 04/05/2023			Bond Future	1	107,800,000	0.00 Client	Sell
17:55:46	R2030	On 04/05/2023			Bond Future	1	10,300,000	0.00 Member	Sell
17:55:46	R2030	On 04/05/2023			Bond Future	1	107,800,000	0.00 Member	Sell
Total for R2030 Bond Future						58	2,383,600,000	0.00	
17:00:51	R2032	On 03/08/2023			Bond Future	1	55,000,000	0.00 Member	Buy
17:00:51	R2032	On 03/08/2023			Bond Future	1	55,000,000	0.00 Member	Sell
Total for R2032 Bond Future						2	110,000,000	0.00	
10:08:51	R2035	On 04/05/2023			Bond Future	1	13,000,000	0.00 Member	Sell
10:46:50	R2035	On 03/08/2023			Bond Future	1	34,600,000	0.00 Member	Buy
10:46:50	R2035	On 03/08/2023			Bond Future	1	33,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:04:43	R2035	On 04/05/2023			Bond Future	1	13,000,000	0.00 Client	Buy
11:25:06	R2035	On 03/08/2023			Bond Future	1	33,700,000	0.00 Client	Sell
11:25:06	R2035	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
11:25:06	R2035	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
11:25:06	R2035	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Sell
11:25:06	R2035	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
11:25:06	R2035	On 03/08/2023			Bond Future	1	33,700,000	0.00 Member	Buy
11:25:06	R2035	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Sell
11:25:06	R2035	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
16:33:16	R2035	On 04/05/2023			Bond Future	1	83,200,000	0.00 Member	Sell
17:34:33	R2035	On 04/05/2023			Bond Future	1	81,000,000	0.00 Member	Buy
17:35:34	R2035	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Sell
17:35:34	R2035	On 04/05/2023			Bond Future	1	2,200,000	0.00 Member	Buy
17:35:34	R2035	On 04/05/2023			Bond Future	1	2,200,000	0.00 Client	Buy
17:35:34	R2035	On 04/05/2023			Bond Future	1	81,000,000	0.00 Client	Buy
17:35:34	R2035	On 04/05/2023			Bond Future	1	81,000,000	0.00 Member	Sell
Total for R2035 Bond Future						19	497,200,000	0.00	
9:29:00	R2037	On 04/05/2023			Bond Future	1	615,600,000	0.00 Member	Sell
10:15:59	R2037	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	313,000,000	0.00 Member	Sell
10:23:17	R2037	On 04/05/2023			Bond Future	1	313,000,000	0.00 Member	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	267,000,000	0.00 Client	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	21,000,000	0.00 Member	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	8,600,000	0.00 Member	Sell
10:23:17	R2037	On 04/05/2023			Bond Future	1	8,600,000	0.00 Client	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	3,000,000	0.00 Client	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	3,000,000	0.00 Client	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Sell
10:23:17	R2037	On 04/05/2023			Bond Future	1	313,000,000	0.00 Client	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	267,000,000	0.00 Member	Sell
10:23:17	R2037	On 04/05/2023			Bond Future	1	267,000,000	0.00 Member	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	21,000,000	0.00 Member	Sell
10:23:17	R2037	On 04/05/2023			Bond Future	1	21,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:23:17	R2037	On 04/05/2023			Bond Future	1	8,600,000	0.00 Member	Buy
10:23:17	R2037	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Sell
10:23:17	R2037	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Buy
16:33:16	R2037	On 04/05/2023			Bond Future	1	16,000,000	0.00 Member	Sell
17:36:40	R2037	On 04/05/2023			Bond Future	1	11,000,000	0.00 Member	Buy
17:37:43	R2037	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Sell
17:37:43	R2037	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Buy
17:37:43	R2037	On 04/05/2023			Bond Future	1	11,000,000	0.00 Member	Sell
17:37:43	R2037	On 04/05/2023			Bond Future	1	11,000,000	0.00 Client	Buy
17:37:43	R2037	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Sell
17:37:43	R2037	On 04/05/2023			Bond Future	1	2,500,000	0.00 Client	Buy
17:37:43	R2037	On 04/05/2023			Bond Future	1	2,500,000	0.00 Member	Buy
17:37:43	R2037	On 04/05/2023			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R2037 Bond Future						29	2,526,400,000	0.00	
10:08:51	R2040	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
11:08:21	R2040	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
Total for R2040 Bond Future						2	200,000	0.00	
10:08:51	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
11:05:55	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Sell
Total for R2044 Bond Future						2	50,000,000	0.00	
10:08:51	R2048	On 04/05/2023			Bond Future	1	11,000,000	0.00 Member	Sell
11:07:26	R2048	On 04/05/2023			Bond Future	1	11,000,000	0.00 Client	Buy
13:05:27	R2048	On 04/05/2023			Bond Future	1	27,000,000	0.00 Member	Buy
16:40:40	R2048	On 04/05/2023			Bond Future	1	5,700,000	0.00 Member	Sell
16:41:43	R2048	On 04/05/2023			Bond Future	1	21,300,000	0.00 Member	Buy
16:41:43	R2048	On 04/05/2023			Bond Future	1	21,300,000	0.00 Member	Sell
16:41:43	R2048	On 04/05/2023			Bond Future	1	5,700,000	0.00 Member	Buy
16:41:43	R2048	On 04/05/2023			Bond Future	1	5,700,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:41:43	R2048	On 04/05/2023		Bond Future	1	21,300,000	0.00 Client	Sell
Total for R2048 Bond Future					9	130,000,000	0.00	
11:48:59	R213	On 02/11/2023		Bond Future	1	3,400,000	0.00 Member	Sell
11:48:59	R213	On 02/11/2023		Bond Future	1	3,400,000	0.00 Member	Buy
15:31:31	R213	On 02/11/2023		Bond Future	1	3,400,000	0.00 Member	Sell
15:31:31	R213	On 02/11/2023		Bond Future	1	3,400,000	0.00 Client	Buy
Total for R213 Bond Future					4	13,600,000	0.00	
16:31:55	R214	On 04/05/2023		Bond Future	1	500,000	0.00 Member	Sell
16:31:55	R214	On 04/05/2023		Bond Future	1	900,000	0.00 Member	Buy
17:06:12	R214	On 04/05/2023		Bond Future	1	400,000	0.00 Member	Buy
17:06:12	R214	On 04/05/2023		Bond Future	1	400,000	0.00 Client	Sell
17:06:12	R214	On 04/05/2023		Bond Future	1	500,000	0.00 Member	Buy
17:06:12	R214	On 04/05/2023		Bond Future	1	500,000	0.00 Client	Sell
17:06:12	R214	On 04/05/2023		Bond Future	1	400,000	0.00 Member	Sell
Total for R214 Bond Future					7	3,600,000	0.00	
Grand Total for all Instruments					140	6,139,600,000	0.00	