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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:25:04	IGOV	On 04/05/2023		Index Future	1	10,000	0.00 Member	Buy
16:25:04	IGOV	On 04/05/2023		Index Future	1	10,000	0.00 Member	Sell
16:42:27	IGOV	On 04/05/2023		Index Future	1	10,000	0.00 Member	Buy
16:42:27	IGOV	On 04/05/2023		Index Future	1	10,000	0.00 Member	Sell
16:54:19	IGOV	On 04/05/2023		Index Future	1	10,000	0.00 Member	Buy
16:54:19	IGOV	On 04/05/2023		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					6	60,000	0.00	
11:21:31	R186	On 02/11/2023		Bond Future	1	700,000	0.00 Member	Buy
11:21:31	R186	On 02/11/2023		Bond Future	1	700,000	0.00 Member	Sell
12:05:34	R186	On 02/11/2023		Bond Future	1	138,000,000	0.00 Member	Buy
12:05:34	R186	On 02/11/2023		Bond Future	1	17,100,000	0.00 Member	Sell
12:26:52	R186	On 02/11/2023		Bond Future	1	120,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:26:52	R186	On 02/11/2023			Bond Future	1	120,900,000	0.00 Member	Sell
12:26:52	R186	On 02/11/2023			Bond Future	1	17,100,000	0.00 Member	Buy
12:26:52	R186	On 02/11/2023			Bond Future	1	17,100,000	0.00 Client	Sell
12:26:52	R186	On 02/11/2023			Bond Future	1	120,900,000	0.00 Client	Sell
Total for R186 Bond Future						9	553,400,000	0.00	
12:05:34	R2030	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Buy
12:05:34	R2030	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Sell
12:28:28	R2030	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Buy
12:28:28	R2030	On 02/11/2023			Bond Future	1	5,400,000	0.00 Client	Sell
Total for R2030 Bond Future						4	21,600,000	0.00	
12:05:34	R2032	On 02/11/2023			Bond Future	1	4,700,000	0.00 Member	Buy
12:05:34	R2032	On 02/11/2023			Bond Future	1	4,700,000	0.00 Member	Sell
12:27:35	R2032	On 02/11/2023			Bond Future	1	4,700,000	0.00 Member	Buy
12:27:35	R2032	On 02/11/2023			Bond Future	1	4,700,000	0.00 Client	Sell
16:06:12	R2032	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Buy
16:06:12	R2032	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Sell
16:42:39	R2032	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Buy
16:42:39	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
16:45:49	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
16:45:49	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
16:45:49	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
16:45:49	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
16:45:49	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R2032 Bond Future						13	29,600,000	0.00	
12:05:34	R2035	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Buy
12:05:34	R2035	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Sell
12:28:59	R2035	On 02/11/2023			Bond Future	1	2,400,000	0.00 Client	Sell
12:28:59	R2035	On 02/11/2023			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
Total for R2035 Bond Future						4	9,600,000	0.00	
15:24:20	R2037	On 04/05/2023			Bond Future	1	27,000,000	0.00 Member	Buy
16:06:55	R2037	On 04/05/2023			Bond Future	1	1,700,000	0.00 Member	Sell
16:10:26	R2037	On 04/05/2023			Bond Future	1	25,300,000	0.00 Member	Sell
16:10:26	R2037	On 04/05/2023			Bond Future	1	1,700,000	0.00 Member	Buy
16:10:26	R2037	On 04/05/2023			Bond Future	1	25,300,000	0.00 Member	Buy
16:10:26	R2037	On 04/05/2023			Bond Future	1	1,700,000	0.00 Client	Sell
16:10:26	R2037	On 04/05/2023			Bond Future	1	25,300,000	0.00 Client	Sell
Total for R2037 Bond Future						7	108,000,000	0.00	
15:24:20	R2040	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Sell
16:07:39	R2040	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Buy
16:11:27	R2040	On 04/05/2023			Bond Future	1	46,900,000	0.00 Member	Sell
16:11:27	R2040	On 04/05/2023			Bond Future	1	46,900,000	0.00 Member	Buy
16:11:27	R2040	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Sell
16:11:27	R2040	On 04/05/2023			Bond Future	1	3,100,000	0.00 Client	Buy
16:11:27	R2040	On 04/05/2023			Bond Future	1	46,900,000	0.00 Client	Buy
Total for R2040 Bond Future						7	200,000,000	0.00	
15:24:20	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
16:08:31	R2044	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
16:12:11	R2044	On 04/05/2023			Bond Future	1	23,500,000	0.00 Member	Sell
16:12:11	R2044	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
16:12:11	R2044	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
16:12:11	R2044	On 04/05/2023			Bond Future	1	23,500,000	0.00 Member	Buy
16:12:11	R2044	On 04/05/2023			Bond Future	1	23,500,000	0.00 Client	Sell
Total for R2044 Bond Future						7	100,000,000	0.00	
12:05:34	R213	On 02/11/2023			Bond Future	1	70,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:05:34	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Sell
12:26:23	R213	On 02/11/2023			Bond Future	1	58,900,000	0.00 Member	Buy
12:26:23	R213	On 02/11/2023			Bond Future	1	58,900,000	0.00 Client	Sell
12:26:23	R213	On 02/11/2023			Bond Future	1	58,900,000	0.00 Member	Sell
12:26:24	R213	On 02/11/2023			Bond Future	1	7,500,000	0.00 Member	Buy
12:26:24	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Sell
12:26:24	R213	On 02/11/2023			Bond Future	1	3,200,000	0.00 Client	Sell
12:26:24	R213	On 02/11/2023			Bond Future	1	7,500,000	0.00 Client	Sell
12:26:24	R213	On 02/11/2023			Bond Future	1	7,500,000	0.00 Member	Sell
12:26:24	R213	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Buy
12:26:24	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Buy
12:26:24	R213	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Sell
12:26:24	R213	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Sell
Total for R213 Bond Future						14	281,200,000	0.00	
Grand Total for all Instruments						71	1,303,460,000	0.00	