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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/07/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:56:45	IGOV	On 03/08/2023			Index Future	1	10,000	0.00 Member	Buy
13:56:45	IGOV	On 03/08/2023			Index Future	1	10,000	0.00 Member	Sell
14:09:27	IGOV	On 03/08/2023			Index Future	1	10,000	0.00 Member	Buy
14:09:27	IGOV	On 03/08/2023			Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future						4	40,000	0.00	
16:18:21	R2030	On 03/08/2023			Bond Future	1	19,600,000	0.00 Member	Sell
16:35:53	R2030	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Buy
16:36:38	R2030	On 03/08/2023			Bond Future	1	11,600,000	0.00 Member	Sell
16:36:38	R2030	On 03/08/2023			Bond Future	1	11,600,000	0.00 Member	Buy
16:36:38	R2030	On 03/08/2023			Bond Future	1	11,600,000	0.00 Client	Buy
16:36:38	R2030	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Sell
16:36:38	R2030	On 03/08/2023			Bond Future	1	8,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						7	78,400,000	0.00	
7:58:54	R2032	On 02/11/2023			Bond Future	1	16,800,000	0.00 Member	Sell
7:58:54	R2032	On 02/11/2023			Bond Future	1	9,100,000	0.00 Member	Buy
9:14:37	R2032	On 02/11/2023			Bond Future	1	2,800,000	0.00 Client	Buy
9:14:37	R2032	On 02/11/2023			Bond Future	1	2,500,000	0.00 Client	Buy
9:14:37	R2032	On 02/11/2023			Bond Future	1	2,800,000	0.00 Member	Sell
9:14:37	R2032	On 02/11/2023			Bond Future	1	2,800,000	0.00 Member	Buy
9:14:37	R2032	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Sell
9:14:37	R2032	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Buy
9:14:38	R2032	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Sell
9:14:38	R2032	On 02/11/2023			Bond Future	1	2,400,000	0.00 Client	Buy
9:14:38	R2032	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Buy
9:14:38	R2032	On 02/11/2023			Bond Future	1	9,100,000	0.00 Member	Sell
9:14:38	R2032	On 02/11/2023			Bond Future	1	9,100,000	0.00 Client	Buy
11:00:58	R2032	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Sell
11:00:58	R2032	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
16:42:17	R2032	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
16:42:17	R2032	On 03/08/2023			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R2032 Bond Future						17	73,200,000	0.00	
11:00:58	R2035	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
11:00:58	R2035	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
16:40:19	R2035	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
16:40:19	R2035	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Sell
Total for R2035 Bond Future						4	3,600,000	0.00	
11:00:58	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
11:00:58	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
13:34:01	R2037	On 02/11/2023			Bond Future	1	72,200,000	0.00 Member	Sell
13:34:01	R2037	On 02/11/2023			Bond Future	1	72,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:37:33	R2037	On 02/11/2023			Bond Future	1	72,200,000	0.00 Member	Sell
13:37:33	R2037	On 02/11/2023			Bond Future	1	72,200,000	0.00 Client	Buy
16:40:51	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
16:40:51	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Sell
Total for R2037 Bond Future						8	289,600,000	0.00	
17:12:30	R2040	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
17:14:01	R2040	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
17:16:17	R2040	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Buy
17:16:17	R2040	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
Total for R2040 Bond Future						4	1,200,000	0.00	
11:00:58	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
11:00:58	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
11:33:37	R2044	On 03/08/2023			Bond Future	1	15,000,000	0.00 Member	Sell
11:33:37	R2044	On 03/08/2023			Bond Future	1	15,000,000	0.00 Member	Buy
12:06:56	R2044	On 03/08/2023			Bond Future	1	13,500,000	0.00 Member	Buy
12:06:56	R2044	On 03/08/2023			Bond Future	1	13,500,000	0.00 Member	Sell
15:27:26	R2044	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
15:27:26	R2044	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
15:33:59	R2044	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Sell
15:33:59	R2044	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
15:33:59	R2044	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
15:33:59	R2044	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
15:33:59	R2044	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Sell
16:41:39	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Sell
16:41:39	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
Total for R2044 Bond Future						15	63,800,000	0.00	
9:08:03	R209	On 03/08/2023			Bond Future	1	150,000,000	0.00 Member	Sell
9:08:03	R209	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:33:23	R209	On 03/08/2023			Bond Future	1	75,000,000	0.00 Member	Sell
12:33:23	R209	On 03/08/2023			Bond Future	1	75,000,000	0.00 Member	Buy
12:33:23	R209	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
12:33:23	R209	On 03/08/2023			Bond Future	1	50,000,000	0.00 Client	Buy
12:33:23	R209	On 03/08/2023			Bond Future	1	25,000,000	0.00 Client	Buy
12:33:23	R209	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
12:33:23	R209	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Sell
12:33:23	R209	On 03/08/2023			Bond Future	1	75,000,000	0.00 Client	Buy
Total for R209 Bond Future						10	600,000,000	0.00	
11:00:58	R213	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Sell
11:00:58	R213	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
16:42:38	R213	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
16:42:38	R213	On 03/08/2023			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R213 Bond Future						4	6,000,000	0.00	
16:47:02	R214	On 03/08/2023			Bond Future	1	72,500,000	0.00 Member	Buy
16:47:02	R214	On 03/08/2023			Bond Future	1	72,500,000	0.00 Member	Sell
16:51:28	R214	On 03/08/2023			Bond Future	1	72,500,000	0.00 Member	Sell
16:51:28	R214	On 03/08/2023			Bond Future	1	72,500,000	0.00 Client	Buy
Total for R214 Bond Future						4	290,000,000	0.00	
Grand Total for all Instruments						77	1,405,840,000	0.00	