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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/05/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:50:34	I2025	On 03/08/2023		Bond Future	1	1,300,000	0.00 Member	Sell
15:50:34	I2025	On 03/08/2023		Bond Future	1	1,300,000	0.00 Member	Buy
16:54:27	I2025	On 03/08/2023		Bond Future	1	1,300,000	0.00 Client	Sell
16:54:27	I2025	On 03/08/2023		Bond Future	1	1,300,000	0.00 Member	Buy
Total for I2025 Bond Future					4	5,200,000	0.00	
15:15:39	I2029	On 03/08/2023		Bond Future	1	29,900,000	0.00 Member	Buy
15:15:39	I2029	On 03/08/2023		Bond Future	1	29,900,000	0.00 Member	Sell
16:53:55	I2029	On 03/08/2023		Bond Future	1	29,900,000	0.00 Member	Sell
16:53:55	I2029	On 03/08/2023		Bond Future	1	29,900,000	0.00 Client	Buy
Total for I2029 Bond Future					4	119,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:50:34	I2033	On 03/08/2023			Bond Future	1	7,200,000	0.00 Member	Sell
15:50:34	I2033	On 03/08/2023			Bond Future	1	7,200,000	0.00 Member	Buy
16:55:06	I2033	On 03/08/2023			Bond Future	1	7,200,000	0.00 Member	Buy
16:55:06	I2033	On 03/08/2023			Bond Future	1	7,200,000	0.00 Client	Sell
Total for I2033 Bond Future						4	28,800,000	0.00	
15:50:34	I2038	On 03/08/2023			Bond Future	1	22,600,000	0.00 Member	Sell
15:50:34	I2038	On 03/08/2023			Bond Future	1	22,600,000	0.00 Member	Buy
16:55:48	I2038	On 03/08/2023			Bond Future	1	22,600,000	0.00 Member	Buy
16:55:48	I2038	On 03/08/2023			Bond Future	1	22,600,000	0.00 Client	Sell
Total for I2038 Bond Future						4	90,400,000	0.00	
15:50:34	I2046	On 03/08/2023			Bond Future	1	4,900,000	0.00 Member	Sell
15:50:34	I2046	On 03/08/2023			Bond Future	1	4,900,000	0.00 Member	Buy
16:56:12	I2046	On 03/08/2023			Bond Future	1	4,900,000	0.00 Member	Buy
16:56:12	I2046	On 03/08/2023			Bond Future	1	4,900,000	0.00 Client	Sell
Total for I2046 Bond Future						4	19,600,000	0.00	
15:50:34	I2050	On 03/08/2023			Bond Future	1	13,100,000	0.00 Member	Sell
15:50:34	I2050	On 03/08/2023			Bond Future	1	13,100,000	0.00 Member	Buy
16:56:00	I2050	On 03/08/2023			Bond Future	1	13,100,000	0.00 Member	Buy
16:56:00	I2050	On 03/08/2023			Bond Future	1	13,100,000	0.00 Client	Sell
Total for I2050 Bond Future						4	52,400,000	0.00	
10:23:51	R186	On 02/11/2023			Bond Future	1	24,300,000	0.00 Member	Sell
10:23:51	R186	On 02/11/2023			Bond Future	1	24,300,000	0.00 Member	Buy
11:56:23	R186	On 02/11/2023			Bond Future	1	2,000,000	0.00 Member	Buy
11:56:23	R186	On 02/11/2023			Bond Future	1	1,300,000	0.00 Member	Sell
14:35:30	R186	On 02/11/2023			Bond Future	1	10,900,000	0.00 Member	Sell
14:35:30	R186	On 02/11/2023			Bond Future	1	10,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:15:39	R186	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Buy
15:15:39	R186	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Sell
16:22:02	R186	On 02/11/2023			Bond Future	1	700,000	0.00 Client	Sell
16:22:02	R186	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Sell
16:22:02	R186	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Buy
16:28:04	R186	On 02/11/2023			Bond Future	1	10,900,000	0.00 Member	Sell
16:28:04	R186	On 02/11/2023			Bond Future	1	10,900,000	0.00 Client	Buy
16:51:07	R186	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Sell
16:51:07	R186	On 03/08/2023			Bond Future	1	9,200,000	0.00 Client	Buy
17:04:18	R186	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
17:21:16	R186	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future						17	144,400,000	0.00	
15:15:39	R197	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
15:15:39	R197	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
16:54:06	R197	On 03/08/2023			Bond Future	1	3,700,000	0.00 Client	Buy
16:54:06	R197	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
Total for R197 Bond Future						4	14,800,000	0.00	
15:50:34	R202	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
15:50:34	R202	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
16:54:45	R202	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
16:54:45	R202	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Sell
Total for R202 Bond Future						4	10,000,000	0.00	
10:39:04	R2030	On 02/05/2024	12.38	Put	Bond Future	1	2,600,000	0.00 Client	Sell
10:39:04	R2030	On 02/05/2024	12.38	Put	Bond Future	1	2,600,000	0.00 Member	Buy
10:39:34	R2030	On 02/05/2024	10.82	Call	Bond Future	1	2,600,000	0.00 Client	Buy
10:39:34	R2030	On 02/05/2024	10.82	Call	Bond Future	1	2,600,000	0.00 Member	Sell
10:44:17	R2030	On 02/05/2024	12.38	Put	Bond Future	1	2,600,000	0.00 Member	Sell
10:44:17	R2030	On 02/05/2024	12.38	Put	Bond Future	1	2,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:48:22	R2030	On 02/05/2024	10.82	Call	Bond Future	1	2,600,000	0.00 Member	Buy
11:48:22	R2030	On 02/05/2024	10.82	Call	Bond Future	1	2,600,000	0.00 Client	Sell
15:15:39	R2030	On 03/08/2023			Bond Future	1	5,400,000	0.00 Member	Buy
15:15:39	R2030	On 03/08/2023			Bond Future	1	5,400,000	0.00 Member	Sell
16:43:15	R2030	On 03/08/2023			Bond Future	1	500,000,000	0.00 Member	Sell
16:43:15	R2030	On 03/08/2023			Bond Future	1	500,000,000	0.00 Member	Buy
16:52:20	R2030	On 03/08/2023			Bond Future	1	5,400,000	0.00 Member	Sell
16:52:20	R2030	On 03/08/2023			Bond Future	1	5,400,000	0.00 Client	Buy
16:53:44	R2030	On 03/08/2023			Bond Future	1	54,400,000	0.00 Member	Sell
16:53:44	R2030	On 03/08/2023			Bond Future	1	54,400,000	0.00 Member	Buy
16:57:06	R2030	On 03/08/2023			Bond Future	1	54,400,000	0.00 Member	Buy
17:21:50	R2030	On 03/08/2023			Bond Future	1	6,400,000	0.00 Member	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	6,800,000	0.00 Member	Buy
17:26:01	R2030	On 03/08/2023			Bond Future	1	6,800,000	0.00 Client	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	6,800,000	0.00 Member	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	30,600,000	0.00 Member	Buy
17:26:01	R2030	On 03/08/2023			Bond Future	1	30,600,000	0.00 Member	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	6,400,000	0.00 Member	Buy
17:26:01	R2030	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
17:26:01	R2030	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
17:26:01	R2030	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy
17:26:01	R2030	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	6,400,000	0.00 Client	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	30,600,000	0.00 Client	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	6,900,000	0.00 Member	Buy
17:26:01	R2030	On 03/08/2023			Bond Future	1	6,900,000	0.00 Client	Sell
17:26:01	R2030	On 03/08/2023			Bond Future	1	6,900,000	0.00 Member	Sell
Total for R2030 Bond Future						38	1,368,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:06:11	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
10:16:29	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Buy
14:23:26	R2032	On 03/08/2023			Bond Future	1	4,200,000	0.00 Member	Sell
14:59:34	R2032	On 03/08/2023			Bond Future	1	4,200,000	0.00 Member	Buy
15:01:24	R2032	On 03/08/2023			Bond Future	1	4,200,000	0.00 Client	Buy
15:01:24	R2032	On 03/08/2023			Bond Future	1	4,200,000	0.00 Member	Sell
15:15:39	R2032	On 03/08/2023			Bond Future	1	20,400,000	0.00 Member	Buy
15:15:39	R2032	On 03/08/2023			Bond Future	1	20,400,000	0.00 Member	Sell
16:48:16	R2032	On 03/08/2023			Bond Future	1	20,400,000	0.00 Member	Sell
16:48:16	R2032	On 03/08/2023			Bond Future	1	20,400,000	0.00 Client	Buy
16:53:44	R2032	On 03/08/2023			Bond Future	1	12,700,000	0.00 Member	Sell
16:53:44	R2032	On 03/08/2023			Bond Future	1	12,700,000	0.00 Member	Buy
16:57:06	R2032	On 03/08/2023			Bond Future	1	12,700,000	0.00 Member	Buy
17:28:06	R2032	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
17:28:55	R2032	On 03/08/2023			Bond Future	1	11,800,000	0.00 Member	Buy
17:28:55	R2032	On 03/08/2023			Bond Future	1	11,800,000	0.00 Member	Sell
17:28:55	R2032	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Sell
17:28:55	R2032	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
17:28:55	R2032	On 03/08/2023			Bond Future	1	11,800,000	0.00 Client	Sell
Total for R2032 Bond Future						19	176,600,000	0.00	
15:15:39	R2035	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Buy
15:15:39	R2035	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Sell
16:52:00	R2035	On 03/08/2023			Bond Future	1	9,200,000	0.00 Client	Buy
16:52:00	R2035	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Sell
16:53:44	R2035	On 03/08/2023			Bond Future	1	28,700,000	0.00 Member	Sell
16:53:44	R2035	On 03/08/2023			Bond Future	1	28,700,000	0.00 Member	Buy
16:59:41	R2035	On 03/08/2023			Bond Future	1	28,700,000	0.00 Member	Sell
17:04:18	R2035	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Sell
17:19:48	R2035	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Buy
17:30:19	R2035	On 03/08/2023			Bond Future	1	2,800,000	0.00 Member	Buy
17:32:05	R2035	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:32:05	R2035	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy
17:32:05	R2035	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:17	R2037	On 03/08/2023			Bond Future	1	19,100,000	0.00 Client	Buy
17:36:17	R2037	On 03/08/2023			Bond Future	1	3,200,000	0.00 Member	Sell
17:36:17	R2037	On 03/08/2023			Bond Future	1	3,200,000	0.00 Member	Sell
17:36:17	R2037	On 03/08/2023			Bond Future	1	19,100,000	0.00 Member	Sell
17:36:17	R2037	On 03/08/2023			Bond Future	1	3,200,000	0.00 Client	Buy
17:36:17	R2037	On 03/08/2023			Bond Future	1	3,200,000	0.00 Member	Buy
17:36:18	R2037	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
17:36:18	R2037	On 03/08/2023			Bond Future	1	2,900,000	0.00 Client	Buy
17:36:18	R2037	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
17:36:18	R2037	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Buy
17:36:18	R2037	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
Total for R2037 Bond Future						29	300,600,000	0.00	
14:35:30	R2040	On 02/11/2023			Bond Future	1	10,400,000	0.00 Member	Sell
14:35:30	R2040	On 02/11/2023			Bond Future	1	10,400,000	0.00 Member	Buy
15:15:39	R2040	On 03/08/2023			Bond Future	1	30,100,000	0.00 Member	Buy
15:15:39	R2040	On 03/08/2023			Bond Future	1	30,100,000	0.00 Member	Sell
16:27:32	R2040	On 02/11/2023			Bond Future	1	10,400,000	0.00 Member	Sell
16:27:32	R2040	On 02/11/2023			Bond Future	1	10,400,000	0.00 Client	Buy
16:47:48	R2040	On 03/08/2023			Bond Future	1	30,100,000	0.00 Member	Sell
16:47:48	R2040	On 03/08/2023			Bond Future	1	30,100,000	0.00 Client	Buy
Total for R2040 Bond Future						8	162,000,000	0.00	
9:06:11	R2044	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
10:15:36	R2044	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Sell
15:15:39	R2044	On 03/08/2023			Bond Future	1	9,700,000	0.00 Member	Buy
15:15:39	R2044	On 03/08/2023			Bond Future	1	9,700,000	0.00 Member	Sell
16:48:44	R2044	On 03/08/2023			Bond Future	1	9,700,000	0.00 Member	Sell
16:48:44	R2044	On 03/08/2023			Bond Future	1	9,700,000	0.00 Client	Buy
Total for R2044 Bond Future						6	40,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:15:39	R2048	On 03/08/2023			Bond Future	1	5,100,000	0.00 Member	Buy
15:15:39	R2048	On 03/08/2023			Bond Future	1	5,100,000	0.00 Member	Sell
16:52:48	R2048	On 03/08/2023			Bond Future	1	5,100,000	0.00 Member	Sell
16:52:48	R2048	On 03/08/2023			Bond Future	1	5,100,000	0.00 Client	Buy
Total for R2048 Bond Future						4	20,400,000	0.00	
15:15:39	R209	On 03/08/2023			Bond Future	1	35,100,000	0.00 Member	Buy
15:15:39	R209	On 03/08/2023			Bond Future	1	35,100,000	0.00 Member	Sell
16:47:24	R209	On 03/08/2023			Bond Future	1	35,100,000	0.00 Member	Sell
16:47:24	R209	On 03/08/2023			Bond Future	1	35,100,000	0.00 Client	Buy
Total for R209 Bond Future						4	140,400,000	0.00	
15:50:34	R210	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Sell
15:50:34	R210	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Buy
16:54:37	R210	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Buy
16:54:37	R210	On 03/08/2023			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R210 Bond Future						4	5,200,000	0.00	
9:40:37	R213	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Buy
9:40:37	R213	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
13:20:32	R213	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
13:20:32	R213	On 03/08/2023			Bond Future	1	2,900,000	0.00 Client	Buy
15:15:39	R213	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Buy
15:15:39	R213	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Sell
16:53:14	R213	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Sell
16:53:14	R213	On 03/08/2023			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R213 Bond Future						8	19,200,000	0.00	
15:15:39	R214	On 03/08/2023			Bond Future	1	35,500,000	0.00 Member	Buy
15:15:39	R214	On 03/08/2023			Bond Future	1	35,500,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:44	R214	On 03/08/2023		Bond Future	1	35,500,000	0.00 Member	Sell
16:46:44	R214	On 03/08/2023		Bond Future	1	35,500,000	0.00 Client	Buy
Total for R214 Bond Future					4	142,000,000	0.00	
Grand Total for all Instruments					200	3,078,200,000	0.00	