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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/05/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:59:04	I2050	On 03/08/2023		Bond Future	1	3,000,000	0.00 Member	Buy
13:53:49	I2050	On 03/08/2023		Bond Future	1	3,000,000	0.00 Client	Sell
Total for I2050 Bond Future					2	6,000,000	0.00	
10:44:47	R186	On 02/11/2023		Bond Future	1	28,500,000	0.00 Member	Buy
10:44:47	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Sell
11:55:20	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Member	Buy
11:55:20	R186	On 02/11/2023		Bond Future	1	600,000	0.00 Client	Sell
11:55:20	R186	On 02/11/2023		Bond Future	1	15,300,000	0.00 Client	Sell
11:55:20	R186	On 02/11/2023		Bond Future	1	12,600,000	0.00 Client	Sell
11:55:20	R186	On 02/11/2023		Bond Future	1	12,600,000	0.00 Member	Buy
11:55:20	R186	On 02/11/2023		Bond Future	1	15,300,000	0.00 Member	Buy
11:55:20	R186	On 02/11/2023		Bond Future	1	15,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:20	R186	On 02/11/2023			Bond Future	1	12,600,000	0.00 Member	Sell
13:51:23	R186	On 02/11/2023			Bond Future	1	2,000,000	0.00 Member	Sell
13:51:23	R186	On 02/11/2023			Bond Future	1	2,000,000	0.00 Member	Buy
14:30:10	R186	On 02/11/2023			Bond Future	1	2,000,000	0.00 Client	Buy
14:30:10	R186	On 02/11/2023			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R186 Bond Future						14	122,000,000	0.00	
8:03:28	R2032	On 03/08/2023	12.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
8:03:28	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Sell
8:03:28	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
8:03:28	R2032	On 03/08/2023	12.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
11:01:22	R2032	On 03/08/2023	12.00	Call	Bond Future	1	406,500,000	0.00 Client	Buy
11:01:22	R2032	On 03/08/2023	12.00	Call	Bond Future	1	406,500,000	0.00 Client	Sell
11:02:09	R2032	On 03/08/2023	12.00	Call	Bond Future	1	8,000,000	0.00 Client	Sell
11:02:09	R2032	On 03/08/2023	12.00	Call	Bond Future	1	8,000,000	0.00 Client	Buy
11:05:44	R2032	On 03/08/2023	12.00	Call	Bond Future	1	68,000,000	0.00 Client	Sell
11:05:44	R2032	On 03/08/2023	12.00	Call	Bond Future	1	68,000,000	0.00 Client	Buy
11:07:05	R2032	On 03/08/2023			Bond Future	1	203,300,000	0.00 Client	Buy
11:07:05	R2032	On 03/08/2023			Bond Future	1	203,300,000	0.00 Client	Sell
11:07:33	R2032	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Sell
11:07:33	R2032	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Buy
11:07:59	R2032	On 03/08/2023			Bond Future	1	34,000,000	0.00 Client	Buy
11:07:59	R2032	On 03/08/2023			Bond Future	1	34,000,000	0.00 Client	Sell
13:41:11	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
13:41:11	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
15:37:33	R2032	On 03/08/2023			Bond Future	1	6,600,000	0.00 Member	Sell
15:56:14	R2032	On 03/08/2023			Bond Future	1	10,200,000	0.00 Client	Buy
15:56:14	R2032	On 03/08/2023			Bond Future	1	10,200,000	0.00 Member	Sell
15:56:14	R2032	On 03/08/2023			Bond Future	1	499,800,000	0.00 Member	Sell
16:04:49	R2032	On 03/08/2023			Bond Future	1	6,600,000	0.00 Client	Buy
16:50:30	R2032	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
16:50:30	R2032	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
17:13:08	R2032	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
17:15:43	R2032	On 03/08/2023			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
17:17:31	R2032	On 03/08/2023			Bond Future	1	9,900,000	0.00 Member	Buy
17:17:31	R2032	On 03/08/2023			Bond Future	1	8,900,000	0.00 Member	Buy
17:17:31	R2032	On 03/08/2023			Bond Future	1	70,400,000	0.00 Client	Buy
17:17:31	R2032	On 03/08/2023			Bond Future	1	410,600,000	0.00 Client	Buy
17:17:31	R2032	On 03/08/2023			Bond Future	1	410,600,000	0.00 Member	Sell
17:17:31	R2032	On 03/08/2023			Bond Future	1	410,600,000	0.00 Member	Buy
17:17:31	R2032	On 03/08/2023			Bond Future	1	8,900,000	0.00 Member	Sell
17:17:31	R2032	On 03/08/2023			Bond Future	1	9,900,000	0.00 Client	Buy
17:17:31	R2032	On 03/08/2023			Bond Future	1	8,900,000	0.00 Client	Buy
17:17:31	R2032	On 03/08/2023			Bond Future	1	70,400,000	0.00 Member	Sell
17:17:31	R2032	On 03/08/2023			Bond Future	1	9,900,000	0.00 Member	Sell
17:19:35	R2032	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Sell
17:27:26	R2032	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
17:27:26	R2032	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
17:42:10	R2032	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
17:42:10	R2032	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Buy

Total for R2032 Bond Future

43 3,528,000,000 0.00

10:07:14	R2035	On 02/11/2023			Bond Future	1	522,000,000	0.00 Member	Sell
10:07:14	R2035	On 02/11/2023			Bond Future	1	12,000,000	0.00 Member	Buy
10:23:03	R2035	On 02/11/2023			Bond Future	1	200,000,000	0.00 Member	Buy
10:23:03	R2035	On 02/11/2023			Bond Future	1	70,000,000	0.00 Member	Buy
10:23:03	R2035	On 02/11/2023			Bond Future	1	12,000,000	0.00 Member	Sell
10:23:03	R2035	On 02/11/2023			Bond Future	1	70,000,000	0.00 Member	Sell
10:23:03	R2035	On 02/11/2023			Bond Future	1	12,000,000	0.00 Client	Buy
10:23:03	R2035	On 02/11/2023			Bond Future	1	200,000,000	0.00 Member	Sell
10:23:03	R2035	On 02/11/2023			Bond Future	1	200,000,000	0.00 Client	Buy
10:23:03	R2035	On 02/11/2023			Bond Future	1	140,000,000	0.00 Member	Sell
10:23:03	R2035	On 02/11/2023			Bond Future	1	140,000,000	0.00 Client	Buy
10:23:03	R2035	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Sell
10:23:03	R2035	On 02/11/2023			Bond Future	1	140,000,000	0.00 Member	Buy
10:23:03	R2035	On 02/11/2023			Bond Future	1	100,000,000	0.00 Client	Buy
10:23:03	R2035	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
10:23:03	R2035	On 02/11/2023			Bond Future	1	70,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						16	2,088,000,000	0.00	
11:15:05	R2037	On 03/08/2023			Bond Future	1	7,000,000	0.00 Member	Sell
11:28:05	R2037	On 03/08/2023			Bond Future	1	7,000,000	0.00 Member	Buy
11:29:09	R2037	On 03/08/2023			Bond Future	1	7,000,000	0.00 Member	Sell
11:29:09	R2037	On 03/08/2023			Bond Future	1	7,000,000	0.00 Client	Buy
14:03:35	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
14:03:35	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
14:11:42	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
14:11:42	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
14:11:42	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
14:11:42	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
14:11:42	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
15:37:33	R2037	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Sell
16:04:04	R2037	On 03/08/2023			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2037 Bond Future						13	32,600,000	0.00	
8:25:49	R2040	On 01/02/2024			Bond Future	1	1,000,000	0.00 Member	Sell
8:25:49	R2040	On 01/02/2024			Bond Future	1	1,000,000	0.00 Client	Buy
10:41:49	R2040	On 03/08/2023			Bond Future	1	68,700,000	0.00 Member	Sell
10:41:49	R2040	On 03/08/2023			Bond Future	1	68,700,000	0.00 Member	Buy
10:44:23	R2040	On 03/08/2023			Bond Future	1	11,700,000	0.00 Member	Buy
10:44:23	R2040	On 03/08/2023			Bond Future	1	68,700,000	0.00 Member	Sell
10:44:47	R2040	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Buy
10:44:47	R2040	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Sell
10:46:54	R2040	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Sell
10:46:54	R2040	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Buy
10:46:54	R2040	On 03/08/2023			Bond Future	1	54,400,000	0.00 Member	Sell
10:46:54	R2040	On 03/08/2023			Bond Future	1	54,400,000	0.00 Client	Buy
10:46:54	R2040	On 03/08/2023			Bond Future	1	54,400,000	0.00 Member	Buy
10:46:54	R2040	On 03/08/2023			Bond Future	1	11,700,000	0.00 Member	Sell
10:46:54	R2040	On 03/08/2023			Bond Future	1	11,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:54	R2040	On 03/08/2023			Bond Future	1	2,600,000	0.00 Client	Buy
11:54:42	R2040	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Buy
11:54:42	R2040	On 02/11/2023			Bond Future	1	900,000	0.00 Client	Sell
Total for R2040 Bond Future						18	417,800,000	0.00	
13:08:07	R2048	On 03/08/2023			Bond Future	1	6,000,000	0.00 Member	Sell
13:54:27	R2048	On 03/08/2023			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	12,000,000	0.00	
8:30:25	R209	On 03/08/2023			Bond Future	1	8,500,000	0.00 Member	Buy
8:30:25	R209	On 03/08/2023			Bond Future	1	88,500,000	0.00 Member	Sell
14:02:46	R209	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Sell
14:02:46	R209	On 03/08/2023			Bond Future	1	10,000,000	0.00 Client	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
14:02:46	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
14:02:46	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Sell
14:02:46	R209	On 03/08/2023			Bond Future	1	8,500,000	0.00 Client	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	8,500,000	0.00 Member	Sell
14:02:46	R209	On 03/08/2023			Bond Future	1	25,000,000	0.00 Client	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	35,000,000	0.00 Client	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Buy
14:02:46	R209	On 03/08/2023			Bond Future	1	35,000,000	0.00 Member	Sell
14:02:46	R209	On 03/08/2023			Bond Future	1	35,000,000	0.00 Member	Buy
Total for R209 Bond Future						19	354,000,000	0.00	
10:44:47	R213	On 02/11/2023			Bond Future	1	52,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:44:47	R213	On 02/11/2023			Bond Future	1	16,300,000	0.00 Member	Sell
11:54:14	R213	On 02/11/2023			Bond Future	1	13,200,000	0.00 Member	Sell
11:54:15	R213	On 02/11/2023			Bond Future	1	10,000,000	0.00 Member	Sell
11:54:15	R213	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Buy
11:54:15	R213	On 02/11/2023			Bond Future	1	4,700,000	0.00 Client	Sell
11:54:15	R213	On 02/11/2023			Bond Future	1	13,200,000	0.00 Member	Buy
11:54:15	R213	On 02/11/2023			Bond Future	1	10,000,000	0.00 Client	Sell
11:54:15	R213	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Sell
11:54:15	R213	On 02/11/2023			Bond Future	1	4,700,000	0.00 Member	Buy
11:54:15	R213	On 02/11/2023			Bond Future	1	4,700,000	0.00 Member	Sell
11:54:15	R213	On 02/11/2023			Bond Future	1	8,000,000	0.00 Client	Sell
11:54:15	R213	On 02/11/2023			Bond Future	1	10,000,000	0.00 Member	Buy
11:54:15	R213	On 02/11/2023			Bond Future	1	13,200,000	0.00 Client	Sell
Total for R213 Bond Future						14	176,200,000	0.00	
10:14:24	R214	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
11:15:32	R214	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
11:17:27	R214	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Buy
11:17:27	R214	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
17:27:26	R214	On 03/08/2023			Bond Future	1	7,300,000	0.00 Member	Buy
17:27:26	R214	On 03/08/2023			Bond Future	1	7,300,000	0.00 Member	Sell
17:41:12	R214	On 03/08/2023			Bond Future	1	7,300,000	0.00 Client	Buy
17:41:12	R214	On 03/08/2023			Bond Future	1	7,300,000	0.00 Member	Sell
Total for R214 Bond Future						8	33,200,000	0.00	
Grand Total for all Instruments						149	6,769,800,000	0.00	