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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/05/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:10:08	R186	On 02/11/2023		Bond Future	1	1,500,000	0.00 Member	Buy
14:10:08	R186	On 02/11/2023		Bond Future	1	1,500,000	0.00 Member	Sell
14:15:53	R186	On 02/11/2023		Bond Future	1	1,500,000	0.00 Member	Buy
14:15:53	R186	On 02/11/2023		Bond Future	1	1,500,000	0.00 Client	Sell
Total for R186 Bond Future					4	6,000,000	0.00	
16:17:57	R2030	On 03/08/2023		Bond Future	1	4,300,000	0.00 Member	Buy
16:33:59	R2030	On 03/08/2023		Bond Future	1	4,300,000	0.00 Client	Sell
Total for R2030 Bond Future					2	8,600,000	0.00	
11:09:12	R2037	On 03/08/2023		Bond Future	1	400,000	0.00 Member	Sell
11:09:12	R2037	On 03/08/2023		Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:41	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
12:37:41	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
12:37:41	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
12:37:41	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
12:37:41	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
16:17:57	R2037	On 03/08/2023			Bond Future	1	3,400,000	0.00 Member	Buy
16:36:05	R2037	On 03/08/2023			Bond Future	1	3,400,000	0.00 Client	Sell
Total for R2037 Bond Future						9	8,400,000	0.00	
11:55:07	R2040	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
11:55:07	R2040	On 03/08/2023			Bond Future	1	4,300,000	0.00 Member	Buy
12:34:34	R2040	On 03/08/2023			Bond Future	1	2,900,000	0.00 Client	Sell
12:34:34	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
12:34:34	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Sell
12:34:34	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Sell
12:34:34	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
12:34:34	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
12:34:34	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
12:34:34	R2040	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Buy
15:32:14	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
15:32:14	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
16:34:54	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
16:34:54	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
17:08:48	R2040	On 01/02/2024			Bond Future	1	700,000	0.00 Member	Buy
17:08:48	R2040	On 01/02/2024			Bond Future	1	700,000	0.00 Member	Sell
17:19:06	R2040	On 01/02/2024			Bond Future	1	700,000	0.00 Member	Sell
17:19:06	R2040	On 01/02/2024			Bond Future	1	700,000	0.00 Client	Buy
Total for R2040 Bond Future						18	20,400,000	0.00	
12:49:59	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
12:49:59	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
13:58:28	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:58:28	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
Total for R2044 Bond Future						4	800,000	0.00	
13:58:24	R209	On 03/08/2023			Bond Future	1	128,800,000	0.00 Member	Sell
13:58:24	R209	On 03/08/2023	10.75	Call	Bond Future	1	350,000,000	0.00 Member	Sell
13:58:24	R209	On 03/08/2023	11.25	Call	Bond Future	1	350,000,000	0.00 Member	Buy
13:58:24	R209	On 03/08/2023	12.00	Put	Bond Future	1	175,000,000	0.00 Member	Sell
13:58:24	R209	On 03/08/2023	12.00	Put	Bond Future	1	175,000,000	0.00 Member	Buy
13:58:24	R209	On 03/08/2023	11.25	Call	Bond Future	1	350,000,000	0.00 Member	Sell
13:58:24	R209	On 03/08/2023	10.75	Call	Bond Future	1	350,000,000	0.00 Member	Buy
13:58:24	R209	On 03/08/2023			Bond Future	1	128,800,000	0.00 Member	Buy
14:10:17	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Sell
14:10:17	R209	On 03/08/2023			Bond Future	1	128,800,000	0.00 Member	Buy
14:11:07	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Member	Sell
14:11:07	R209	On 03/08/2023	10.75	Call	Bond Future	1	350,000,000	0.00 Member	Buy
14:11:27	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Buy
14:11:27	R209	On 03/08/2023	11.25	Call	Bond Future	1	350,000,000	0.00 Member	Sell
14:11:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
14:11:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	175,000,000	0.00 Member	Buy
15:59:22	R209	On 03/08/2023			Bond Future	1	37,000,000	0.00 Member	Buy
15:59:22	R209	On 03/08/2023			Bond Future	1	37,000,000	0.00 Member	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Buy
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Buy
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Buy
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	37,800,000	0.00 Client	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Client	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	37,000,000	0.00 Client	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Client	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Client	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Client	Sell
15:59:22	R209	On 03/08/2023			Bond Future	1	37,800,000	0.00 Member	Buy

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15:59:22	R209	On 03/08/2023			Bond Future	1	37,800,000	0.00 Member	Sell
15:59:23	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Client	Sell
15:59:23	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Client	Sell
15:59:23	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Buy
15:59:23	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Client	Sell
15:59:23	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Buy
15:59:23	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Buy
15:59:23	R209	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
16:06:49	R209	On 03/08/2023	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	100,000,000	0.00 Client	Sell
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	100,000,000	0.00 Member	Sell
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Member	Sell

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16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	100,000,000	0.00 Member	Sell
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Client	Sell
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	100,000,000	0.00 Client	Sell
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16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	100,000,000	0.00 Member	Buy
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Client	Sell
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Client	Sell
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	100,000,000	0.00 Member	Buy
16:09:40	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:09:41	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Client	Sell
16:09:41	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:09:41	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Client	Sell
16:09:41	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:09:41	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Client	Sell
16:09:41	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Member	Buy
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16:09:41	R209	On 03/08/2023	10.75	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Client	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Client	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	100,000,000	0.00 Member	Sell
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Client	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	100,000,000	0.00 Client	Buy

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16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Client	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	100,000,000	0.00 Client	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Client	Buy
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	100,000,000	0.00 Member	Sell
16:12:19	R209	On 03/08/2023	11.25	Call	Bond Future	1	25,000,000	0.00 Client	Buy
Total for R209 Bond Future						108	6,022,800,000	0.00	
Grand Total for all Instruments						145	6,067,000,000	0.00	