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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/05/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:23	R186	On 03/08/2023		Bond Future	1	7,000,000	0.00 Member	Buy
17:08:23	R186	On 03/08/2023		Bond Future	1	7,000,000	0.00 Client	Sell
Total for R186 Bond Future					2	14,000,000	0.00	
10:38:44	R2030	On 02/11/2023		Bond Future	1	10,600,000	0.00 Member	Buy
10:38:44	R2030	On 02/11/2023		Bond Future	1	10,600,000	0.00 Member	Sell
11:08:13	R2030	On 02/11/2023		Bond Future	1	10,600,000	0.00 Member	Buy
11:08:13	R2030	On 02/11/2023		Bond Future	1	10,600,000	0.00 Client	Sell
12:30:17	R2030	On 03/08/2023		Bond Future	1	30,000,000	0.00 Member	Sell
12:30:17	R2030	On 03/08/2023		Bond Future	1	30,000,000	0.00 Member	Buy
12:39:31	R2030	On 03/08/2023		Bond Future	1	30,000,000	0.00 Client	Buy
12:39:31	R2030	On 03/08/2023		Bond Future	1	30,000,000	0.00 Member	Sell
17:08:23	R2030	On 03/08/2023		Bond Future	1	9,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:23	R2030	On 03/08/2023			Bond Future	1	9,000,000	0.00 Client	Sell
17:50:48	R2030	On 03/08/2023			Bond Future	1	60,700,000	0.00 Member	Sell
17:53:43	R2030	On 03/08/2023			Bond Future	1	38,200,000	0.00 Member	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	3,100,000	0.00 Member	Sell
17:55:23	R2030	On 03/08/2023			Bond Future	1	38,200,000	0.00 Client	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Sell
17:55:23	R2030	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
17:55:23	R2030	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	6,200,000	0.00 Member	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	4,800,000	0.00 Member	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	8,000,000	0.00 Client	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	4,800,000	0.00 Client	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	38,200,000	0.00 Member	Sell
17:55:23	R2030	On 03/08/2023			Bond Future	1	6,200,000	0.00 Client	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	4,800,000	0.00 Member	Sell
17:55:23	R2030	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Sell
17:55:23	R2030	On 03/08/2023			Bond Future	1	3,100,000	0.00 Client	Buy
17:55:23	R2030	On 03/08/2023			Bond Future	1	3,100,000	0.00 Member	Buy
Total for R2030 Bond Future						29	423,200,000	0.00	
16:03:23	R2032	On 03/08/2023			Bond Future	1	54,400,000	0.00 Member	Sell
16:24:38	R2032	On 03/08/2023			Bond Future	1	26,000,000	0.00 Member	Buy
16:26:21	R2032	On 03/08/2023			Bond Future	1	28,400,000	0.00 Client	Buy
16:26:21	R2032	On 03/08/2023			Bond Future	1	26,000,000	0.00 Client	Buy
16:26:21	R2032	On 03/08/2023			Bond Future	1	28,400,000	0.00 Member	Sell
16:26:21	R2032	On 03/08/2023			Bond Future	1	28,400,000	0.00 Member	Buy
16:26:21	R2032	On 03/08/2023			Bond Future	1	26,000,000	0.00 Member	Sell
16:32:31	R2032	On 03/08/2023			Bond Future	1	105,700,000	0.00 Member	Sell
16:57:55	R2032	On 03/08/2023			Bond Future	1	9,100,000	0.00 Member	Buy
16:59:39	R2032	On 03/08/2023			Bond Future	1	40,200,000	0.00 Member	Sell
16:59:39	R2032	On 03/08/2023			Bond Future	1	30,000,000	0.00 Member	Buy
16:59:39	R2032	On 03/08/2023			Bond Future	1	26,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:59:39	R2032	On 03/08/2023			Bond Future	1	26,400,000	0.00 Client	Buy
16:59:39	R2032	On 03/08/2023			Bond Future	1	9,100,000	0.00 Client	Buy
16:59:39	R2032	On 03/08/2023			Bond Future	1	30,000,000	0.00 Member	Sell
16:59:39	R2032	On 03/08/2023			Bond Future	1	30,000,000	0.00 Client	Buy
16:59:39	R2032	On 03/08/2023			Bond Future	1	26,400,000	0.00 Member	Sell
16:59:39	R2032	On 03/08/2023			Bond Future	1	9,100,000	0.00 Member	Sell
16:59:39	R2032	On 03/08/2023			Bond Future	1	40,200,000	0.00 Client	Buy
16:59:39	R2032	On 03/08/2023			Bond Future	1	40,200,000	0.00 Member	Buy
Total for R2032 Bond Future						20	640,400,000	0.00	
12:30:17	R2035	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Sell
12:30:17	R2035	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Buy
12:39:44	R2035	On 02/11/2023			Bond Future	1	800,000	0.00 Client	Buy
12:39:44	R2035	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Sell
Total for R2035 Bond Future						4	3,200,000	0.00	
11:25:15	R2037	On 01/02/2024	12.93	Put	Bond Future	1	250,000,000	0.00 Member	Buy
11:25:15	R2037	On 01/02/2024	12.09	Call	Bond Future	1	250,000,000	0.00 Member	Sell
11:25:15	R2037	On 01/02/2024	13.93	Put	Bond Future	1	250,000,000	0.00 Member	Sell
11:25:15	R2037	On 01/02/2024	13.93	Put	Bond Future	1	250,000,000	0.00 Member	Buy
11:25:15	R2037	On 01/02/2024	12.93	Put	Bond Future	1	250,000,000	0.00 Member	Sell
11:25:15	R2037	On 01/02/2024	12.09	Call	Bond Future	1	250,000,000	0.00 Member	Buy
13:35:40	R2037	On 01/02/2024	13.93	Put	Bond Future	1	250,000,000	0.00 Client	Sell
13:35:40	R2037	On 01/02/2024	13.93	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:36:14	R2037	On 01/02/2024	12.93	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:36:14	R2037	On 01/02/2024	12.93	Put	Bond Future	1	250,000,000	0.00 Client	Buy
13:37:05	R2037	On 01/02/2024	12.09	Call	Bond Future	1	250,000,000	0.00 Client	Sell
13:37:05	R2037	On 01/02/2024	12.09	Call	Bond Future	1	250,000,000	0.00 Member	Buy
17:08:23	R2037	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Sell
17:08:23	R2037	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						14	3,010,000,000	0.00	
16:48:37	R2040	On 03/08/2023			Bond Future	1	5,300,000	0.00 Member	Sell
16:48:37	R2040	On 03/08/2023			Bond Future	1	32,000,000	0.00 Member	Buy
17:19:26	R2040	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
17:19:26	R2040	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Sell
17:19:26	R2040	On 03/08/2023			Bond Future	1	7,900,000	0.00 Member	Buy
17:19:26	R2040	On 03/08/2023			Bond Future	1	7,900,000	0.00 Member	Sell
17:19:26	R2040	On 03/08/2023			Bond Future	1	5,300,000	0.00 Member	Buy
17:19:26	R2040	On 03/08/2023			Bond Future	1	14,800,000	0.00 Member	Buy
17:19:26	R2040	On 03/08/2023			Bond Future	1	14,800,000	0.00 Client	Sell
17:19:26	R2040	On 03/08/2023			Bond Future	1	14,800,000	0.00 Member	Sell
17:19:26	R2040	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Sell
17:19:26	R2040	On 03/08/2023			Bond Future	1	5,300,000	0.00 Client	Sell
17:19:26	R2040	On 03/08/2023			Bond Future	1	7,900,000	0.00 Client	Sell
Total for R2040 Bond Future						13	128,000,000	0.00	
16:13:03	R2044	On 03/08/2023			Bond Future	1	23,300,000	0.00 Member	Sell
16:13:03	R2044	On 03/08/2023			Bond Future	1	23,300,000	0.00 Member	Buy
16:39:09	R2044	On 03/08/2023			Bond Future	1	16,000,000	0.00 Member	Buy
16:39:09	R2044	On 03/08/2023			Bond Future	1	23,300,000	0.00 Member	Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	16,000,000	0.00 Member	Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	2,300,000	0.00 Client	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	1,800,000	0.00 Client	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
16:46:25	R2044	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	16,000,000	0.00 Client	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Buy
16:46:25	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
17:50:48	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
17:53:19	R2044	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy

Total for R2044 Bond Future

29

141,000,000

0.00

14:37:59	R2048	On 02/11/2023	13.60	Put	Bond Future	1	22,000,000	0.00 Member	Buy
14:37:59	R2048	On 02/11/2023	12.50	Call	Bond Future	1	22,000,000	0.00 Member	Sell
14:37:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	22,000,000	0.00 Member	Buy
16:44:02	R2048	On 02/11/2023	12.50	Call	Bond Future	1	200,000	0.00 Member	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	6,200,000	0.00 Member	Sell
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	6,200,000	0.00 Client	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	6,200,000	0.00 Member	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	200,000	0.00 Member	Sell
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	2,300,000	0.00 Client	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	2,300,000	0.00 Member	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	1,300,000	0.00 Member	Sell
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	200,000	0.00 Client	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	1,300,000	0.00 Member	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	6,000,000	0.00 Member	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	6,000,000	0.00 Member	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	6,000,000	0.00 Member	Sell
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	6,000,000	0.00 Client	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	2,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	6,000,000	0.00 Client	Buy
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	6,000,000	0.00 Member	Sell
16:49:12	R2048	On 02/11/2023	12.50	Call	Bond Future	1	1,300,000	0.00 Client	Buy
17:33:53	R2048	On 02/11/2023	13.60	Put	Bond Future	1	200,000	0.00 Member	Sell
17:34:09	R2048	On 02/11/2023	11.80	Call	Bond Future	1	200,000	0.00 Member	Sell
17:34:49	R2048	On 02/11/2023	13.60	Put	Bond Future	1	6,200,000	0.00 Client	Sell
17:34:49	R2048	On 02/11/2023	13.60	Put	Bond Future	1	6,000,000	0.00 Member	Buy
17:34:49	R2048	On 02/11/2023	13.60	Put	Bond Future	1	6,000,000	0.00 Client	Sell
17:34:49	R2048	On 02/11/2023	13.60	Put	Bond Future	1	6,000,000	0.00 Client	Sell
17:34:49	R2048	On 02/11/2023	13.60	Put	Bond Future	1	6,000,000	0.00 Member	Buy
17:34:49	R2048	On 02/11/2023	13.60	Put	Bond Future	1	6,000,000	0.00 Member	Sell
17:34:49	R2048	On 02/11/2023	13.60	Put	Bond Future	1	6,200,000	0.00 Member	Buy
17:34:49	R2048	On 02/11/2023	13.60	Put	Bond Future	1	6,200,000	0.00 Member	Sell
17:34:49	R2048	On 02/11/2023	13.60	Put	Bond Future	1	6,000,000	0.00 Member	Sell
17:34:50	R2048	On 02/11/2023	13.60	Put	Bond Future	1	200,000	0.00 Client	Sell
17:34:50	R2048	On 02/11/2023	13.60	Put	Bond Future	1	200,000	0.00 Member	Buy
17:34:50	R2048	On 02/11/2023	13.60	Put	Bond Future	1	2,300,000	0.00 Member	Buy
17:34:50	R2048	On 02/11/2023	13.60	Put	Bond Future	1	2,300,000	0.00 Member	Sell
17:34:50	R2048	On 02/11/2023	13.60	Put	Bond Future	1	1,300,000	0.00 Member	Buy
17:34:50	R2048	On 02/11/2023	13.60	Put	Bond Future	1	1,300,000	0.00 Client	Sell
17:34:50	R2048	On 02/11/2023	13.60	Put	Bond Future	1	1,300,000	0.00 Member	Sell
17:34:50	R2048	On 02/11/2023	13.60	Put	Bond Future	1	2,300,000	0.00 Client	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	6,200,000	0.00 Member	Buy
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	6,200,000	0.00 Member	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	6,000,000	0.00 Member	Buy
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	2,300,000	0.00 Member	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	6,200,000	0.00 Client	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	200,000	0.00 Client	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	2,300,000	0.00 Client	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	200,000	0.00 Member	Buy
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	6,000,000	0.00 Client	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	6,000,000	0.00 Member	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	2,300,000	0.00 Member	Buy
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	1,300,000	0.00 Member	Buy
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	1,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	1,300,000	0.00 Member	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	6,000,000	0.00 Client	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	6,000,000	0.00 Member	Sell
17:34:59	R2048	On 02/11/2023	11.80	Call	Bond Future	1	6,000,000	0.00 Member	Buy
Total for R2048 Bond Future						57	264,000,000	0.00	
10:39:19	R209	On 02/11/2023			Bond Future	1	49,500,000	0.00 Member	Sell
10:39:19	R209	On 02/11/2023			Bond Future	1	49,500,000	0.00 Member	Buy
11:08:41	R209	On 02/11/2023			Bond Future	1	49,500,000	0.00 Client	Buy
11:08:41	R209	On 02/11/2023			Bond Future	1	49,500,000	0.00 Member	Sell
17:37:20	R209	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:37:20	R209	On 03/08/2023			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R209 Bond Future						6	202,000,000	0.00	
10:39:19	R213	On 02/11/2023			Bond Future	1	38,800,000	0.00 Member	Sell
10:39:19	R213	On 02/11/2023			Bond Future	1	38,800,000	0.00 Member	Buy
11:09:10	R213	On 02/11/2023			Bond Future	1	38,800,000	0.00 Client	Buy
11:09:10	R213	On 02/11/2023			Bond Future	1	38,800,000	0.00 Member	Sell
15:50:50	R213	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Buy
15:50:50	R213	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell
16:38:08	R213	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell
16:38:08	R213	On 03/08/2023			Bond Future	1	2,200,000	0.00 Client	Buy
Total for R213 Bond Future						8	164,000,000	0.00	
Grand Total for all Instruments						182	4,989,800,000	0.00	