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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:53:38	I2038	On 02/11/2023		Bond Future	1	6,700,000	0.00 Member	Sell
11:53:38	I2038	On 02/11/2023		Bond Future	1	6,700,000	0.00 Member	Buy
15:40:53	I2038	On 02/11/2023		Bond Future	1	6,700,000	0.00 Client	Buy
15:40:53	I2038	On 02/11/2023		Bond Future	1	6,700,000	0.00 Member	Sell
Total for I2038 Bond Future					4	26,800,000	0.00	
11:53:38	I2046	On 02/11/2023		Bond Future	1	7,800,000	0.00 Member	Sell
11:53:38	I2046	On 02/11/2023		Bond Future	1	7,800,000	0.00 Member	Buy
15:41:29	I2046	On 02/11/2023		Bond Future	1	7,800,000	0.00 Member	Sell
15:41:29	I2046	On 02/11/2023		Bond Future	1	7,800,000	0.00 Client	Buy
Total for I2046 Bond Future					4	31,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:53:38	I2050	On 02/11/2023			Bond Future	1	7,600,000	0.00 Member	Sell
11:53:38	I2050	On 02/11/2023			Bond Future	1	7,600,000	0.00 Member	Buy
15:42:02	I2050	On 02/11/2023			Bond Future	1	7,600,000	0.00 Member	Sell
15:42:02	I2050	On 02/11/2023			Bond Future	1	7,600,000	0.00 Client	Buy
Total for I2050 Bond Future						4	30,400,000	0.00	
9:00:14	R186	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Sell
9:00:14	R186	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Buy
9:00:44	R186	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Buy
9:00:44	R186	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Sell
9:13:36	R186	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Sell
9:13:36	R186	On 02/11/2023			Bond Future	1	2,400,000	0.00 Client	Buy
9:14:13	R186	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Buy
9:14:13	R186	On 02/11/2023			Bond Future	1	500,000	0.00 Client	Sell
10:58:04	R186	On 02/11/2023			Bond Future	1	93,000,000	0.00 Member	Sell
10:58:04	R186	On 02/11/2023			Bond Future	1	93,000,000	0.00 Member	Buy
15:21:44	R186	On 02/11/2023			Bond Future	1	166,500,000	0.00 Member	Sell
15:31:51	R186	On 02/11/2023			Bond Future	1	166,500,000	0.00 Member	Buy
15:32:16	R186	On 02/11/2023			Bond Future	1	166,500,000	0.00 Member	Sell
15:32:16	R186	On 02/11/2023			Bond Future	1	166,500,000	0.00 Client	Buy
Total for R186 Bond Future						14	863,600,000	0.00	
10:50:58	R2030	On 02/11/2023			Bond Future	1	110,000,000	0.00 Member	Buy
10:50:58	R2030	On 02/11/2023			Bond Future	1	110,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	220,000,000	0.00	
15:21:44	R2032	On 02/11/2023			Bond Future	1	103,600,000	0.00 Member	Sell
15:30:08	R2032	On 02/11/2023			Bond Future	1	103,600,000	0.00 Member	Buy
15:30:40	R2032	On 02/11/2023			Bond Future	1	103,600,000	0.00 Member	Sell
15:30:40	R2032	On 02/11/2023			Bond Future	1	103,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						4	414,400,000	0.00	
12:11:42	R2037	On 02/11/2023			Bond Future	1	26,600,000	0.00 Member	Buy
13:17:59	R2037	On 02/11/2023			Bond Future	1	26,600,000	0.00 Member	Sell
13:19:52	R2037	On 02/11/2023			Bond Future	1	26,600,000	0.00 Member	Buy
13:19:52	R2037	On 02/11/2023			Bond Future	1	26,600,000	0.00 Client	Sell
Total for R2037 Bond Future						4	106,400,000	0.00	
9:11:41	R2040	On 02/11/2023			Bond Future	1	14,900,000	0.00 Client	Sell
9:11:41	R2040	On 02/11/2023			Bond Future	1	14,900,000	0.00 Member	Buy
9:12:30	R2040	On 02/11/2023			Bond Future	1	3,900,000	0.00 Member	Buy
9:12:30	R2040	On 02/11/2023			Bond Future	1	3,900,000	0.00 Client	Sell
9:12:58	R2040	On 02/11/2023			Bond Future	1	6,200,000	0.00 Member	Buy
9:12:58	R2040	On 02/11/2023			Bond Future	1	6,200,000	0.00 Client	Sell
Total for R2040 Bond Future						6	50,000,000	0.00	
12:11:42	R2048	On 02/11/2023			Bond Future	1	10,100,000	0.00 Member	Buy
13:16:56	R2048	On 02/11/2023			Bond Future	1	10,100,000	0.00 Member	Sell
13:17:20	R2048	On 02/11/2023			Bond Future	1	10,100,000	0.00 Member	Buy
13:17:20	R2048	On 02/11/2023			Bond Future	1	10,100,000	0.00 Client	Sell
Total for R2048 Bond Future						4	40,400,000	0.00	
13:55:16	R214	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Sell
13:55:16	R214	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Buy
14:16:08	R214	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Buy
14:16:08	R214	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Sell
Total for R214 Bond Future						4	2,400,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					50	1,785,600,000		0.00
