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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:26:10	I2025	On 02/11/2023		Bond Future	1	99,700,000	0.00 Member	Buy
15:30:53	I2025	On 02/11/2023		Bond Future	1	500,000	0.00 Member	Sell
15:32:02	I2025	On 02/11/2023		Bond Future	1	3,300,000	0.00 Member	Sell
15:32:02	I2025	On 02/11/2023		Bond Future	1	1,300,000	0.00 Member	Buy
15:32:02	I2025	On 02/11/2023		Bond Future	1	1,300,000	0.00 Member	Sell
15:32:02	I2025	On 02/11/2023		Bond Future	1	49,400,000	0.00 Client	Sell
15:32:02	I2025	On 02/11/2023		Bond Future	1	2,200,000	0.00 Member	Buy
15:32:02	I2025	On 02/11/2023		Bond Future	1	3,300,000	0.00 Member	Buy
15:32:02	I2025	On 02/11/2023		Bond Future	1	1,800,000	0.00 Client	Sell
15:32:02	I2025	On 02/11/2023		Bond Future	1	2,200,000	0.00 Client	Sell
15:32:02	I2025	On 02/11/2023		Bond Future	1	1,300,000	0.00 Client	Sell
15:32:02	I2025	On 02/11/2023		Bond Future	1	41,200,000	0.00 Client	Sell
15:32:02	I2025	On 02/11/2023		Bond Future	1	1,800,000	0.00 Member	Buy
15:32:02	I2025	On 02/11/2023		Bond Future	1	1,800,000	0.00 Member	Sell
15:32:02	I2025	On 02/11/2023		Bond Future	1	41,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:32:02	I2025	On 02/11/2023			Bond Future	1	41,200,000	0.00 Member	Sell
15:32:02	I2025	On 02/11/2023			Bond Future	1	49,400,000	0.00 Member	Sell
15:32:02	I2025	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Buy
15:32:02	I2025	On 02/11/2023			Bond Future	1	500,000	0.00 Client	Sell
15:32:02	I2025	On 02/11/2023			Bond Future	1	2,200,000	0.00 Member	Sell
15:32:02	I2025	On 02/11/2023			Bond Future	1	49,400,000	0.00 Member	Buy
15:32:02	I2025	On 02/11/2023			Bond Future	1	3,300,000	0.00 Client	Sell
Total for I2025 Bond Future						22	398,800,000	0.00	
9:09:57	R186	On 02/11/2023			Bond Future	1	86,200,000	0.00 Member	Sell
9:09:57	R186	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Buy
15:00:16	R186	On 02/11/2023			Bond Future	1	83,900,000	0.00 Client	Buy
15:00:16	R186	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Sell
15:00:16	R186	On 02/11/2023			Bond Future	1	83,900,000	0.00 Member	Sell
15:00:16	R186	On 02/11/2023			Bond Future	1	83,900,000	0.00 Member	Buy
15:00:16	R186	On 02/11/2023			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R186 Bond Future						7	344,800,000	0.00	
15:12:06	R2030	On 02/11/2023			Bond Future	1	9,000,000	0.00 Member	Sell
15:12:06	R2030	On 02/11/2023			Bond Future	1	16,000,000	0.00 Member	Sell
15:12:06	R2030	On 02/11/2023			Bond Future	1	16,000,000	0.00 Client	Buy
15:12:06	R2030	On 02/11/2023			Bond Future	1	9,000,000	0.00 Client	Buy
Total for R2030 Bond Future						4	50,000,000	0.00	
14:44:16	R2032	On 02/11/2023			Bond Future	1	3,500,000	0.00 Member	Sell
14:44:16	R2032	On 02/11/2023			Bond Future	1	3,500,000	0.00 Member	Buy
15:27:09	R2032	On 02/11/2023			Bond Future	1	3,500,000	0.00 Member	Buy
15:27:09	R2032	On 02/11/2023			Bond Future	1	3,500,000	0.00 Member	Sell
15:34:25	R2032	On 02/11/2023			Bond Future	1	3,500,000	0.00 Member	Buy
15:34:25	R2032	On 02/11/2023			Bond Future	1	3,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						6	21,000,000	0.00	
15:53:00	R214	On 02/11/2023			Bond Future	1	442,200,000	0.00 Member	Buy
15:55:57	R214	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	198,200,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	90,200,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	5,800,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	198,200,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	90,200,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	16,100,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	9,200,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	30,100,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	29,200,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	29,200,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	29,200,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	8,700,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	8,400,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	8,400,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	8,400,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	16,100,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	13,900,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	5,800,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	4,300,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	8,400,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	8,400,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	8,100,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	5,800,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	8,100,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	3,800,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	3,000,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	2,700,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	1,100,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	1,000,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	90,200,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	13,900,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	8,100,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	8,700,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	8,700,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	16,100,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	13,900,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	9,200,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	2,700,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	4,300,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	4,300,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	3,800,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	3,800,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	8,400,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	30,100,000	0.00 Member	Buy
15:56:30	R214	On 02/11/2023			Bond Future	1	1,000,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	2,700,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	198,200,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	30,100,000	0.00 Client	Sell
15:56:30	R214	On 02/11/2023			Bond Future	1	9,200,000	0.00 Client	Sell
Total for R214 Bond Future						55	1,768,800,000	0.00	
Grand Total for all Instruments						94	2,583,400,000	0.00	