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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/05/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:29:06	I2038	On 03/08/2023		Bond Future	1	7,800,000	0.00 Member	Buy
11:29:06	I2038	On 03/08/2023		Bond Future	1	7,800,000	0.00 Client	Sell
Total for I2038 Bond Future					2	15,600,000	0.00	
11:29:06	I2046	On 03/08/2023		Bond Future	1	6,400,000	0.00 Member	Buy
11:29:06	I2046	On 03/08/2023		Bond Future	1	6,400,000	0.00 Client	Sell
Total for I2046 Bond Future					2	12,800,000	0.00	
11:29:06	I2050	On 03/08/2023		Bond Future	1	8,800,000	0.00 Member	Buy
11:29:06	I2050	On 03/08/2023		Bond Future	1	8,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						2	17,600,000	0.00	
8:44:40	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
9:01:34	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Buy
16:00:29	R186	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Sell
16:26:58	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
16:29:08	R186	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Buy
16:29:08	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Sell
16:29:08	R186	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Buy
16:29:08	R186	On 03/08/2023			Bond Future	1	9,000,000	0.00 Member	Sell
16:29:08	R186	On 03/08/2023			Bond Future	1	9,000,000	0.00 Client	Buy
16:34:20	R186	On 03/08/2023			Bond Future	1	120,000,000	0.00 Member	Buy
17:24:07	R186	On 03/08/2023			Bond Future	1	120,000,000	0.00 Member	Sell
17:25:20	R186	On 03/08/2023			Bond Future	1	120,000,000	0.00 Member	Buy
17:25:20	R186	On 03/08/2023			Bond Future	1	120,000,000	0.00 Client	Sell
Total for R186 Bond Future						13	522,000,000	0.00	
11:29:06	R202	On 03/08/2023			Bond Future	1	2,700,000	0.00 Member	Buy
11:29:06	R202	On 03/08/2023			Bond Future	1	2,700,000	0.00 Member	Sell
14:02:59	R202	On 03/08/2023			Bond Future	1	2,700,000	0.00 Client	Sell
14:02:59	R202	On 03/08/2023			Bond Future	1	2,700,000	0.00 Member	Buy
Total for R202 Bond Future						4	10,800,000	0.00	
16:00:29	R2030	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Sell
16:27:57	R2030	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Buy
16:29:10	R2030	On 03/08/2023			Bond Future	1	60,500,000	0.00 Member	Buy
16:30:44	R2030	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Sell
16:30:44	R2030	On 03/08/2023			Bond Future	1	10,000,000	0.00 Client	Buy
16:34:54	R2030	On 03/08/2023			Bond Future	1	76,200,000	0.00 Member	Buy
16:45:07	R2030	On 03/08/2023			Bond Future	1	60,500,000	0.00 Member	Sell
16:46:03	R2030	On 03/08/2023			Bond Future	1	60,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:03	R2030	On 03/08/2023			Bond Future	1	60,500,000	0.00 Client	Sell
16:51:29	R2030	On 03/08/2023			Bond Future	1	76,200,000	0.00 Client	Sell
Total for R2030 Bond Future						10	434,400,000	0.00	
9:53:29	R2032	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Sell
12:11:59	R2032	On 03/08/2023			Bond Future	1	25,000,000	0.00 Client	Buy
16:19:46	R2032	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Buy
16:19:46	R2032	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Sell
16:25:03	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Member	Buy
16:29:10	R2032	On 03/08/2023			Bond Future	1	51,400,000	0.00 Member	Buy
16:30:41	R2032	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Sell
16:30:41	R2032	On 03/08/2023			Bond Future	1	1,700,000	0.00 Client	Buy
16:37:41	R2032	On 03/08/2023			Bond Future	1	1,000,000	0.00 Client	Sell
16:43:43	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
16:43:43	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Buy
16:48:17	R2032	On 03/08/2023			Bond Future	1	51,400,000	0.00 Member	Sell
16:50:18	R2032	On 03/08/2023			Bond Future	1	51,400,000	0.00 Member	Buy
16:50:18	R2032	On 03/08/2023			Bond Future	1	51,400,000	0.00 Client	Sell
16:53:59	R2032	On 03/08/2023			Bond Future	1	186,000,000	0.00 Member	Buy
16:59:13	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
16:59:13	R2032	On 03/08/2023			Bond Future	1	20,000,000	0.00 Client	Buy
17:29:13	R2032	On 03/08/2023			Bond Future	1	55,500,000	0.00 Member	Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	121,000,000	0.00 Member	Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	5,200,000	0.00 Member	Buy
17:32:07	R2032	On 03/08/2023			Bond Future	1	5,200,000	0.00 Client	Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	3,600,000	0.00 Client	Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	121,000,000	0.00 Client	Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	5,200,000	0.00 Member	Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	121,000,000	0.00 Member	Buy
17:32:07	R2032	On 03/08/2023			Bond Future	1	55,500,000	0.00 Client	Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	55,500,000	0.00 Member	Buy
17:32:07	R2032	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:07	R2032	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Buy
17:32:07	R2032	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Sell
Total for R2032 Bond Future						32	1,088,400,000	0.00	
10:42:09	R2035	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Buy
10:42:09	R2035	On 02/11/2023			Bond Future	1	417,000,000	0.00 Member	Sell
14:00:29	R2035	On 02/11/2023			Bond Future	1	190,000,000	0.00 Client	Buy
14:00:29	R2035	On 02/11/2023			Bond Future	1	190,000,000	0.00 Member	Sell
14:00:29	R2035	On 02/11/2023			Bond Future	1	190,000,000	0.00 Member	Buy
14:00:30	R2035	On 02/11/2023			Bond Future	1	14,000,000	0.00 Member	Buy
14:00:30	R2035	On 02/11/2023			Bond Future	1	14,000,000	0.00 Member	Sell
14:00:30	R2035	On 02/11/2023			Bond Future	1	150,000,000	0.00 Member	Sell
14:00:30	R2035	On 02/11/2023			Bond Future	1	150,000,000	0.00 Client	Buy
14:00:30	R2035	On 02/11/2023			Bond Future	1	55,000,000	0.00 Client	Buy
14:00:30	R2035	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Sell
14:00:30	R2035	On 02/11/2023			Bond Future	1	8,000,000	0.00 Client	Buy
14:00:30	R2035	On 02/11/2023			Bond Future	1	150,000,000	0.00 Member	Buy
14:00:30	R2035	On 02/11/2023			Bond Future	1	55,000,000	0.00 Member	Sell
14:00:30	R2035	On 02/11/2023			Bond Future	1	55,000,000	0.00 Member	Buy
14:00:30	R2035	On 02/11/2023			Bond Future	1	14,000,000	0.00 Client	Buy
16:53:59	R2035	On 03/08/2023			Bond Future	1	60,600,000	0.00 Member	Buy
17:37:05	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:38:51	R2035	On 03/08/2023			Bond Future	1	2,700,000	0.00 Member	Sell
17:38:51	R2035	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Sell
17:38:51	R2035	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
17:38:51	R2035	On 03/08/2023			Bond Future	1	54,700,000	0.00 Member	Buy
17:38:51	R2035	On 03/08/2023			Bond Future	1	54,700,000	0.00 Member	Sell
17:38:51	R2035	On 03/08/2023			Bond Future	1	2,700,000	0.00 Member	Buy
17:38:51	R2035	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
17:38:51	R2035	On 03/08/2023			Bond Future	1	54,700,000	0.00 Client	Sell
17:38:51	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:38:51	R2035	On 03/08/2023			Bond Future	1	2,700,000	0.00 Client	Sell
17:38:51	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						29	1,910,400,000	0.00	
15:54:35	R2037	On 03/08/2023			Bond Future	1	49,100,000	0.00 Member	Buy
16:17:44	R2037	On 03/08/2023			Bond Future	1	21,800,000	0.00 Member	Sell
16:47:45	R2037	On 03/08/2023			Bond Future	1	49,100,000	0.00 Client	Sell
16:52:03	R2037	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
16:52:03	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
16:53:59	R2037	On 03/08/2023			Bond Future	1	57,400,000	0.00 Member	Buy
17:09:14	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
17:09:14	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
17:09:14	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
17:09:14	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
17:09:14	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
17:33:51	R2037	On 03/08/2023			Bond Future	1	50,200,000	0.00 Member	Sell
17:35:11	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Sell
17:35:11	R2037	On 03/08/2023			Bond Future	1	4,800,000	0.00 Client	Sell
17:35:11	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Buy
17:35:11	R2037	On 03/08/2023			Bond Future	1	50,200,000	0.00 Member	Buy
17:35:11	R2037	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
17:35:11	R2037	On 03/08/2023			Bond Future	1	4,800,000	0.00 Member	Sell
17:35:11	R2037	On 03/08/2023			Bond Future	1	50,200,000	0.00 Client	Sell
17:35:11	R2037	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
17:35:11	R2037	On 03/08/2023			Bond Future	1	4,800,000	0.00 Member	Buy
17:35:11	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Client	Sell
17:35:11	R2037	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Sell
17:43:53	R2037	On 03/08/2023			Bond Future	1	21,800,000	0.00 Member	Buy
17:44:51	R2037	On 03/08/2023			Bond Future	1	21,800,000	0.00 Member	Sell
17:44:51	R2037	On 03/08/2023			Bond Future	1	21,800,000	0.00 Client	Buy
Total for R2037 Bond Future						26	417,400,000	0.00	
13:33:37	R2040	On 03/08/2023			Bond Future	1	11,000,000	0.00 Member	Buy
13:33:37	R2040	On 03/08/2023			Bond Future	1	11,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:29	R2040	On 03/08/2023			Bond Future	1	11,000,000	0.00 Client	Buy
16:26:29	R2040	On 03/08/2023			Bond Future	1	11,000,000	0.00 Member	Sell
Total for R2040 Bond Future						4	44,000,000	0.00	
17:36:40	R2048	On 03/08/2023	13.20	Put	Bond Future	1	110,000,000	0.00 Member	Buy
17:36:40	R2048	On 03/08/2023	12.30	Call	Bond Future	1	110,000,000	0.00 Member	Sell
17:36:40	R2048	On 03/08/2023	11.80	Call	Bond Future	1	110,000,000	0.00 Member	Buy
17:36:40	R2048	On 03/08/2023	11.80	Call	Bond Future	1	110,000,000	0.00 Member	Sell
17:36:40	R2048	On 03/08/2023	12.30	Call	Bond Future	1	110,000,000	0.00 Member	Buy
17:36:40	R2048	On 03/08/2023	13.20	Put	Bond Future	1	110,000,000	0.00 Member	Sell
Total for R2048 Bond Future						6	660,000,000	0.00	
9:34:07	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
9:34:07	R209	On 03/08/2023			Bond Future	1	38,500,000	0.00 Member	Sell
11:15:03	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
11:15:03	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Buy
11:15:03	R209	On 03/08/2023			Bond Future	1	28,500,000	0.00 Member	Sell
11:15:03	R209	On 03/08/2023			Bond Future	1	28,500,000	0.00 Member	Buy
11:15:03	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
11:15:03	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
11:15:03	R209	On 03/08/2023			Bond Future	1	28,500,000	0.00 Client	Buy
11:15:03	R209	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Buy
16:29:10	R209	On 03/08/2023			Bond Future	1	22,200,000	0.00 Member	Buy
16:43:52	R209	On 03/08/2023			Bond Future	1	22,200,000	0.00 Client	Sell
Total for R209 Bond Future						12	198,400,000	0.00	
16:17:44	R214	On 03/08/2023			Bond Future	1	37,000,000	0.00 Member	Buy
17:40:51	R214	On 03/08/2023			Bond Future	1	37,000,000	0.00 Member	Sell
17:41:46	R214	On 03/08/2023			Bond Future	1	37,000,000	0.00 Client	Sell
17:41:46	R214	On 03/08/2023			Bond Future	1	37,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	148,000,000		0.00
	Grand Total for all Instruments				146	5,479,800,000		0.00