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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 05/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-05 16:27:20	2030 On 02/11/2023			Bond Future	1	86,800,000	Member	Buy
2023-09-05 16:35:06	2030 On 02/11/2023			Bond Future	1	46,300,000	Member	Sell
2023-09-05 16:35:33	2030 On 02/11/2023			Bond Future	1	40,500,000	Client	Sell
2023-09-05 16:35:33	2030 On 02/11/2023			Bond Future	1	40,500,000	Member	Sell
2023-09-05 16:35:33	2030 On 02/11/2023			Bond Future	1	40,500,000	Member	Buy
2023-09-05 16:35:33	2030 On 02/11/2023			Bond Future	1	46,300,000	Client	Sell
2023-09-05 16:35:33	2030 On 02/11/2023			Bond Future	1	46,300,000	Member	Buy
Total for 2030 Bond Future					7	347,200,000		
2023-09-05 16:14:45	2032 On 02/11/2023			Bond Future	1	125,600,000	Member	Buy
2023-09-05 16:53:26	2032 On 02/11/2023			Bond Future	1	1,300,000	Member	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	28,800,000	Member	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	21,900,000	Member	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	21,100,000	Member	Buy
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	21,100,000	Member	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	10,100,000	Member	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	8,400,000	Member	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	7,200,000	Member	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	5,200,000	Member	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	7,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	10,100,000	Member	Buy
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	7,200,000	Member	Buy
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	8,400,000	Client	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	21,900,000	Client	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	5,200,000	Member	Buy
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	5,200,000	Client	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	28,800,000	Member	Buy
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	21,900,000	Member	Buy
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	28,800,000	Client	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	21,100,000	Client	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	10,100,000	Client	Sell
2023-09-05 16:54:37	2032 On 02/11/2023			Bond Future	1	8,400,000	Member	Buy
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,200,000	Member	Buy
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,800,000	Member	Buy
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	4,200,000	Member	Buy
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,000,000	Member	Buy
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	4,200,000	Client	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,300,000	Member	Buy
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	2,300,000	Member	Buy
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,200,000	Client	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,000,000	Client	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	1,800,000	Client	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	1,800,000	Member	Buy
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	2,300,000	Client	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,800,000	Member	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,800,000	Client	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,300,000	Client	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,000,000	Member	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	2,300,000	Member	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	1,800,000	Member	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	4,200,000	Member	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,300,000	Member	Sell
2023-09-05 16:54:38	2032 On 02/11/2023			Bond Future	1	3,200,000	Member	Sell
2023-09-05 16:54:39	2032 On 02/11/2023			Bond Future	1	1,300,000	Client	Sell
2023-09-05 16:54:39	2032 On 02/11/2023			Bond Future	1	1,300,000	Member	Buy
Total for 2032 Bond Future					46	502,400,000		
2023-09-05 16:10:42	2037 On 02/11/2023			Bond Future	1	21,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-05 16:41:54	2037 On 02/11/2023			Bond Future	1	21,600,000	Client	Buy
Total for 2037 Bond Future					2	43,200,000		
2023-09-05 13:45:53	2040 On 02/11/2023			Bond Future	1	1,700,000	Member	Sell
2023-09-05 14:30:05	2040 On 02/11/2023			Bond Future	1	900,000	Member	Buy
2023-09-05 14:31:22	2040 On 02/11/2023			Bond Future	1	800,000	Member	Buy
2023-09-05 14:31:22	2040 On 02/11/2023			Bond Future	1	800,000	Member	Sell
2023-09-05 14:31:22	2040 On 02/11/2023			Bond Future	1	800,000	Client	Buy
2023-09-05 14:31:23	2040 On 02/11/2023			Bond Future	1	900,000	Member	Sell
2023-09-05 14:31:23	2040 On 02/11/2023			Bond Future	1	900,000	Client	Buy
Total for 2040 Bond Future					7	6,800,000		
2023-09-05 13:47:41	2044 On 02/11/2023			Bond Future	1	6,500,000	Member	Sell
2023-09-05 14:28:08	2044 On 02/11/2023			Bond Future	1	6,100,000	Member	Buy
2023-09-05 14:28:43	2044 On 02/11/2023			Bond Future	1	400,000	Member	Sell
2023-09-05 14:28:43	2044 On 02/11/2023			Bond Future	1	400,000	Member	Buy
2023-09-05 14:28:43	2044 On 02/11/2023			Bond Future	1	6,100,000	Member	Sell
2023-09-05 14:28:43	2044 On 02/11/2023			Bond Future	1	400,000	Client	Buy
2023-09-05 14:28:43	2044 On 02/11/2023			Bond Future	1	6,100,000	Client	Buy
Total for 2044 Bond Future					7	26,000,000		
2023-09-05 12:00:44	GOVI On 02/11/2023			GOVI	1	30,000	Member	Buy
2023-09-05 14:11:20	GOVI On 02/11/2023			GOVI	1	10,000	Member	Sell
2023-09-05 14:11:54	GOVI On 02/11/2023			GOVI	1	10,000	Member	Sell
2023-09-05 14:11:54	GOVI On 02/11/2023			GOVI	1	10,000	Client	Sell
2023-09-05 14:11:54	GOVI On 02/11/2023			GOVI	1	10,000	Member	Buy
2023-09-05 14:11:55	GOVI On 02/11/2023			GOVI	1	10,000	Member	Buy
2023-09-05 14:11:55	GOVI On 02/11/2023			GOVI	1	10,000	Client	Sell
2023-09-05 14:11:55	GOVI On 02/11/2023			GOVI	1	10,000	Client	Sell
2023-09-05 14:11:55	GOVI On 02/11/2023			GOVI	1	10,000	Member	Buy
2023-09-05 14:11:55	GOVI On 02/11/2023			GOVI	1	10,000	Member	Sell
Total for GOVI GOVI					10	120,000		
2023-09-05 10:44:39	R035 On 02/11/2023			Bond Future	1	1,500,000	Member	Sell
2023-09-05 14:22:00	R035 On 02/11/2023			Bond Future	1	900,000	Member	Buy
2023-09-05 14:22:25	R035 On 02/11/2023			Bond Future	1	600,000	Member	Buy
2023-09-05 14:22:25	R035 On 02/11/2023			Bond Future	1	600,000	Member	Sell
2023-09-05 14:22:25	R035 On 02/11/2023			Bond Future	1	600,000	Client	Buy
2023-09-05 14:22:26	R035 On 02/11/2023			Bond Future	1	900,000	Client	Buy
2023-09-05 14:22:26	R035 On 02/11/2023			Bond Future	1	900,000	Member	Sell
Total for R035 Bond Future					7	6,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-05 13:45:53	R186 On 02/11/2023			Bond Future	1	7,500,000	Member	Sell
2023-09-05 14:26:51	R186 On 02/11/2023			Bond Future	1	7,500,000	Member	Buy
2023-09-05 14:27:15	R186 On 02/11/2023			Bond Future	1	7,500,000	Client	Buy
2023-09-05 14:27:15	R186 On 02/11/2023			Bond Future	1	7,500,000	Member	Sell
2023-09-05 16:27:20	R186 On 02/11/2023			Bond Future	1	83,000,000	Member	Buy
2023-09-05 16:33:20	R186 On 02/11/2023			Bond Future	1	64,800,000	Member	Sell
2023-09-05 16:33:48	R186 On 02/11/2023			Bond Future	1	18,200,000	Member	Sell
2023-09-05 16:33:48	R186 On 02/11/2023			Bond Future	1	18,200,000	Member	Buy
2023-09-05 16:33:48	R186 On 02/11/2023			Bond Future	1	18,200,000	Client	Sell
2023-09-05 16:33:49	R186 On 02/11/2023			Bond Future	1	64,800,000	Member	Buy
2023-09-05 16:33:49	R186 On 02/11/2023			Bond Future	1	64,800,000	Client	Sell
Total for R186 Bond Future					11	362,000,000		
2023-09-05 16:09:17	R213 On 02/11/2023			Bond Future	1	17,500,000	Member	Sell
2023-09-05 16:23:47	R213 On 02/11/2023			Bond Future	1	17,500,000	Client	Buy
Total for R213 Bond Future					2	35,000,000		
Grand Total for all Instruments					99	1,328,720,000		