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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/10/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-02 10:12:21	2029 On 02/11/2023			Bond Future	1	600,000	Member	Sell
2023-10-02 10:12:21	2029 On 02/11/2023			Bond Future	1	11,800,000	Member	Buy
2023-10-02 16:20:09	2029 On 02/11/2023			Bond Future	1	2,200,000	Client	Sell
2023-10-02 16:20:09	2029 On 02/11/2023			Bond Future	1	5,400,000	Member	Sell
2023-10-02 16:20:09	2029 On 02/11/2023			Bond Future	1	2,200,000	Member	Sell
2023-10-02 16:20:09	2029 On 02/11/2023			Bond Future	1	5,400,000	Client	Sell
2023-10-02 16:20:09	2029 On 02/11/2023			Bond Future	1	2,200,000	Member	Buy
2023-10-02 16:20:09	2029 On 02/11/2023			Bond Future	1	5,400,000	Member	Buy
2023-10-02 16:20:10	2029 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
2023-10-02 16:20:10	2029 On 02/11/2023			Bond Future	1	700,000	Client	Sell
2023-10-02 16:20:10	2029 On 02/11/2023			Bond Future	1	700,000	Member	Buy
2023-10-02 16:20:10	2029 On 02/11/2023			Bond Future	1	1,100,000	Client	Sell
2023-10-02 16:20:10	2029 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
2023-10-02 16:20:10	2029 On 02/11/2023			Bond Future	1	1,100,000	Client	Sell
2023-10-02 16:20:10	2029 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-10-02 16:20:10	2029 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-10-02 16:20:10	2029 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-10-02 16:20:11	2029 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-10-02 16:20:11	2029 On 02/11/2023			Bond Future	1	600,000	Client	Sell
2023-10-02 16:20:11	2029 On 02/11/2023			Bond Future	1	700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-02 16:20:11	2029 On 02/11/2023			Bond Future	1	700,000	Client	Sell
2023-10-02 16:20:11	2029 On 02/11/2023			Bond Future	1	600,000	Member	Buy
Total for 2029 Bond Future					22	47,200,000		
2023-10-02 09:11:56	2030 On 02/11/2023			Bond Future	1	145,000,000	Member	Sell
2023-10-02 10:04:31	2030 On 02/11/2023			Bond Future	1	900,000	Member	Buy
2023-10-02 10:04:31	2030 On 02/11/2023			Bond Future	1	16,400,000	Member	Sell
2023-10-02 16:19:09	2030 On 02/11/2023			Bond Future	1	145,000,000	Member	Buy
2023-10-02 16:21:47	2030 On 02/11/2023			Bond Future	1	7,500,000	Client	Buy
2023-10-02 16:21:47	2030 On 02/11/2023			Bond Future	1	3,000,000	Member	Buy
2023-10-02 16:21:47	2030 On 02/11/2023			Bond Future	1	3,000,000	Client	Buy
2023-10-02 16:21:47	2030 On 02/11/2023			Bond Future	1	7,500,000	Member	Sell
2023-10-02 16:21:47	2030 On 02/11/2023			Bond Future	1	7,500,000	Member	Buy
2023-10-02 16:21:47	2030 On 02/11/2023			Bond Future	1	3,000,000	Member	Sell
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	900,000	Client	Buy
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	900,000	Member	Sell
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	1,500,000	Member	Sell
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	1,500,000	Member	Buy
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	1,000,000	Member	Buy
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	900,000	Member	Buy
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	1,500,000	Client	Buy
2023-10-02 16:21:48	2030 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-10-02 16:21:49	2030 On 02/11/2023			Bond Future	1	900,000	Client	Buy
2023-10-02 16:21:49	2030 On 02/11/2023			Bond Future	1	900,000	Member	Sell
2023-10-02 16:25:39	2030 On 02/11/2023			Bond Future	1	145,000,000	Client	Buy
2023-10-02 16:25:39	2030 On 02/11/2023			Bond Future	1	145,000,000	Member	Sell
Total for 2030 Bond Future					26	645,600,000		
2023-10-02 09:03:13	2032 On 02/11/2023			Bond Future	1	3,800,000	Member	Buy
2023-10-02 09:03:13	2032 On 02/11/2023			Bond Future	1	3,800,000	Member	Sell
2023-10-02 16:23:06	2032 On 02/11/2023			Bond Future	1	3,800,000	Client	Buy
2023-10-02 16:23:06	2032 On 02/11/2023			Bond Future	1	3,800,000	Member	Sell
Total for 2032 Bond Future					4	15,200,000		
2023-10-02 09:30:30	2033 On 02/11/2023			Bond Future	1	2,700,000	Member	Sell
2023-10-02 09:30:30	2033 On 02/11/2023			Bond Future	1	2,700,000	Member	Buy
2023-10-02 16:33:32	2033 On 02/11/2023			Bond Future	1	2,700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-02 16:33:32	2033 On 02/11/2023			Bond Future	1	2,700,000	Member	Buy
Total for 2033 Bond Future					4	10,800,000		
2023-10-02 13:18:11	2040 On 02/11/2023			Bond Future	1	50,000,000	Member	Buy
2023-10-02 14:15:05	2040 On 02/11/2023			Bond Future	1	2,500,000	Member	Sell
2023-10-02 14:18:13	2040 On 02/11/2023			Bond Future	1	45,500,000	Member	Sell
2023-10-02 14:18:13	2040 On 02/11/2023			Bond Future	1	2,000,000	Member	Sell
2023-10-02 14:18:13	2040 On 02/11/2023			Bond Future	1	2,500,000	Member	Buy
2023-10-02 14:18:13	2040 On 02/11/2023			Bond Future	1	2,000,000	Member	Buy
2023-10-02 14:18:13	2040 On 02/11/2023			Bond Future	1	45,500,000	Client	Sell
2023-10-02 14:18:13	2040 On 02/11/2023			Bond Future	1	45,500,000	Member	Buy
2023-10-02 14:18:13	2040 On 02/11/2023			Bond Future	1	2,500,000	Client	Sell
2023-10-02 14:18:13	2040 On 02/11/2023			Bond Future	1	2,000,000	Client	Sell
Total for 2040 Bond Future					10	200,000,000		
2023-10-02 13:18:11	2044 On 02/11/2023			Bond Future	1	25,000,000	Member	Sell
2023-10-02 14:15:45	2044 On 02/11/2023			Bond Future	1	1,200,000	Member	Buy
2023-10-02 14:19:33	2044 On 02/11/2023			Bond Future	1	22,900,000	Member	Buy
2023-10-02 14:19:33	2044 On 02/11/2023			Bond Future	1	22,900,000	Client	Buy
2023-10-02 14:19:33	2044 On 02/11/2023			Bond Future	1	22,900,000	Member	Sell
2023-10-02 14:19:34	2044 On 02/11/2023			Bond Future	1	900,000	Client	Buy
2023-10-02 14:19:34	2044 On 02/11/2023			Bond Future	1	900,000	Member	Sell
2023-10-02 14:19:34	2044 On 02/11/2023			Bond Future	1	1,200,000	Client	Buy
2023-10-02 14:19:34	2044 On 02/11/2023			Bond Future	1	1,200,000	Member	Sell
2023-10-02 14:19:34	2044 On 02/11/2023			Bond Future	1	900,000	Member	Buy
Total for 2044 Bond Future					10	100,000,000		
2023-10-02 13:18:11	R035 On 02/11/2023			Bond Future	1	26,000,000	Member	Sell
2023-10-02 14:13:43	R035 On 02/11/2023			Bond Future	1	1,300,000	Member	Buy
2023-10-02 14:17:03	R035 On 02/11/2023			Bond Future	1	23,700,000	Member	Buy
2023-10-02 14:17:03	R035 On 02/11/2023			Bond Future	1	1,000,000	Member	Buy
2023-10-02 14:17:03	R035 On 02/11/2023			Bond Future	1	23,700,000	Member	Sell
2023-10-02 14:17:03	R035 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-10-02 14:17:03	R035 On 02/11/2023			Bond Future	1	23,700,000	Client	Buy
2023-10-02 14:17:03	R035 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-10-02 14:17:04	R035 On 02/11/2023			Bond Future	1	1,300,000	Client	Buy
2023-10-02 14:17:04	R035 On 02/11/2023			Bond Future	1	1,300,000	Member	Sell
Total for R035 Bond Future					10	104,000,000		
2023-10-02 10:03:57	R209 On 02/11/2023			Bond Future	1	5,100,000	Member	Buy
2023-10-02 10:03:57	R209 On 02/11/2023			Bond Future	1	5,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-02 15:10:01	R209 On 02/11/2023			Bond Future	1	86,000,000	Member	Sell
2023-10-02 15:20:39	R209 On 02/11/2023			Bond Future	1	86,000,000	Client	Buy
Total for R209 Bond Future					4	182,200,000		
2023-10-02 16:01:02	R214 On 02/11/2023			Bond Future	1	32,300,000	Member	Sell
2023-10-02 16:01:02	R214 On 02/11/2023			Bond Future	1	31,500,000	Member	Buy
2023-10-02 16:04:03	R214 On 02/11/2023			Bond Future	1	800,000	Member	Buy
2023-10-02 16:04:03	R214 On 02/11/2023			Bond Future	1	800,000	Client	Buy
2023-10-02 16:04:03	R214 On 02/11/2023			Bond Future	1	800,000	Member	Sell
2023-10-02 16:04:04	R214 On 02/11/2023			Bond Future	1	31,500,000	Member	Sell
2023-10-02 16:04:04	R214 On 02/11/2023			Bond Future	1	31,500,000	Client	Buy
2023-10-02 16:56:09	R214 On 02/11/2023			Bond Future	1	22,000,000	Member	Buy
2023-10-02 16:56:09	R214 On 02/11/2023			Bond Future	1	18,500,000	Member	Sell
2023-10-02 16:59:37	R214 On 02/11/2023			Bond Future	1	3,500,000	Member	Sell
2023-10-02 16:59:37	R214 On 02/11/2023			Bond Future	1	3,500,000	Client	Sell
2023-10-02 16:59:37	R214 On 02/11/2023			Bond Future	1	18,500,000	Member	Buy
2023-10-02 16:59:37	R214 On 02/11/2023			Bond Future	1	3,500,000	Member	Buy
2023-10-02 16:59:37	R214 On 02/11/2023			Bond Future	1	18,500,000	Client	Sell
Total for R214 Bond Future					14	217,200,000		
Grand Total for all Instruments					104	1,522,200,000		