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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:09	I2025	On 05/05/2022		Bond Future	1	5,100,000	0.00 Member	Buy
16:48:09	I2025	On 05/05/2022		Bond Future	1	5,100,000	0.00 Client	Sell
Total for I2025 Bond Future					2	10,200,000	0.00	
16:48:09	I2029	On 05/05/2022		Bond Future	1	5,300,000	0.00 Member	Buy
16:48:09	I2029	On 05/05/2022		Bond Future	1	5,300,000	0.00 Client	Sell
Total for I2029 Bond Future					2	10,600,000	0.00	
16:48:09	I2033	On 05/05/2022		Bond Future	1	4,700,000	0.00 Member	Buy
16:48:09	I2033	On 05/05/2022		Bond Future	1	4,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2033 Bond Future						2	9,400,000	0.00	
13:49:13	R186	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Buy
13:49:13	R186	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
16:13:26	R186	On 05/05/2022			Bond Future	1	50,000,000	0.00 Client	Buy
16:13:26	R186	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
16:48:53	R186	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Buy
16:48:53	R186	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Sell
16:52:15	R186	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Buy
16:52:15	R186	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Sell
17:18:37	R186	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
17:18:37	R186	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Buy
17:23:32	R186	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Sell
17:23:32	R186	On 05/05/2022			Bond Future	1	15,000,000	0.00 Client	Buy
17:27:26	R186	On 05/05/2022			Bond Future	1	50,000,000	0.00 Client	Buy
17:27:26	R186	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
17:36:01	R186	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Buy
17:41:56	R186	On 05/05/2022			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future						16	510,000,000	0.00	
16:48:09	R197	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Buy
16:48:09	R197	On 05/05/2022			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R197 Bond Future						2	4,800,000	0.00	
16:48:09	R202	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
16:48:09	R202	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R202 Bond Future						2	4,600,000	0.00	
11:03:14	R2035	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
11:03:14	R2035	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:05:17	R2035	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
14:05:17	R2035	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	20,000,000	0.00	
9:10:49	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
9:10:49	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
10:42:38	R2044	On 05/05/2022			Bond Future	1	57,400,000	0.00 Member	Sell
10:42:38	R2044	On 05/05/2022			Bond Future	1	57,400,000	0.00 Member	Buy
10:45:29	R2044	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Buy
10:45:29	R2044	On 05/05/2022			Bond Future	1	57,400,000	0.00 Member	Sell
11:15:46	R2044	On 05/05/2022			Bond Future	1	433,900,000	0.00 Member	Sell
11:15:46	R2044	On 04/08/2022			Bond Future	1	87,800,000	0.00 Member	Sell
11:15:46	R2044	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
11:15:46	R2044	On 05/05/2022			Bond Future	1	13,900,000	0.00 Member	Buy
11:24:30	R2044	On 04/08/2022			Bond Future	1	27,400,000	0.00 Member	Sell
11:24:30	R2044	On 04/08/2022			Bond Future	1	27,400,000	0.00 Client	Buy
11:24:30	R2044	On 04/08/2022			Bond Future	1	27,400,000	0.00 Member	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	26,400,000	0.00 Member	Sell
11:24:31	R2044	On 04/08/2022			Bond Future	1	15,300,000	0.00 Client	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	1,900,000	0.00 Client	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	15,300,000	0.00 Member	Sell
11:24:31	R2044	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Sell
11:24:31	R2044	On 04/08/2022			Bond Future	1	6,600,000	0.00 Client	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	26,400,000	0.00 Client	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Sell
11:24:31	R2044	On 04/08/2022			Bond Future	1	6,600,000	0.00 Client	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
11:24:31	R2044	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:24:31	R2044	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Sell
11:24:31	R2044	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:24:31	R2044	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	26,400,000	0.00 Member	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	15,300,000	0.00 Member	Buy
11:24:31	R2044	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Buy
11:24:32	R2044	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
11:24:32	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Buy
11:24:32	R2044	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
11:24:32	R2044	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
11:24:32	R2044	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
11:24:32	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
11:24:32	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
11:24:32	R2044	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
11:24:56	R2044	On 05/05/2022			Bond Future	1	183,600,000	0.00 Member	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	135,800,000	0.00 Member	Sell
11:24:56	R2044	On 05/05/2022			Bond Future	1	135,800,000	0.00 Client	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	13,900,000	0.00 Client	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	135,800,000	0.00 Member	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	43,400,000	0.00 Client	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	43,400,000	0.00 Member	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	35,000,000	0.00 Member	Sell
11:24:56	R2044	On 05/05/2022			Bond Future	1	35,000,000	0.00 Client	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	22,200,000	0.00 Member	Sell
11:24:56	R2044	On 05/05/2022			Bond Future	1	183,600,000	0.00 Client	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	43,400,000	0.00 Member	Sell
11:24:56	R2044	On 05/05/2022			Bond Future	1	183,600,000	0.00 Member	Sell
11:24:56	R2044	On 05/05/2022			Bond Future	1	22,200,000	0.00 Client	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	22,200,000	0.00 Member	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	35,000,000	0.00 Member	Buy
11:24:56	R2044	On 05/05/2022			Bond Future	1	13,900,000	0.00 Member	Sell
13:43:25	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
13:43:25	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
15:47:58	R2044	On 05/05/2022			Bond Future	1	7,400,000	0.00 Member	Buy
15:47:58	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:47:58	R2044	On 05/05/2022			Bond Future	1	24,200,000	0.00 Member	Buy
15:47:58	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:47:58	R2044	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Sell
15:47:58	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Buy
15:47:58	R2044	On 05/05/2022			Bond Future	1	3,900,000	0.00 Client	Buy
15:47:58	R2044	On 05/05/2022			Bond Future	1	7,400,000	0.00 Member	Sell
15:47:58	R2044	On 05/05/2022			Bond Future	1	7,400,000	0.00 Client	Buy
15:47:58	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:47:58	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:47:58	R2044	On 05/05/2022			Bond Future	1	24,200,000	0.00 Member	Sell
15:47:58	R2044	On 05/05/2022			Bond Future	1	24,200,000	0.00 Client	Buy
15:47:58	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:47:58	R2044	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Sell
15:47:59	R2044	On 05/05/2022			Bond Future	1	5,200,000	0.00 Client	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	1,200,000	0.00 Client	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Sell
15:47:59	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Sell
15:47:59	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Sell
15:47:59	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
15:47:59	R2044	On 05/05/2022			Bond Future	1	2,800,000	0.00 Client	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	6,500,000	0.00 Client	Buy
15:47:59	R2044	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R2044 Bond Future						93	2,433,200,000	0.00	
8:44:08	R2048	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Sell
8:44:08	R2048	On 05/05/2022			Bond Future	1	10,000,000	0.00 Client	Buy
8:46:59	R2048	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Sell
8:46:59	R2048	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						4	40,000,000	0.00	
16:48:09	R210	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Buy
16:48:09	R210	On 05/05/2022			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R210 Bond Future						2	5,600,000	0.00	
8:30:21	R213	On 02/02/2023	10.43	Call	Bond Future	1	93,500,000	0.00 Member	Buy
8:30:21	R213	On 02/02/2023	12.20	Put	Bond Future	1	93,500,000	0.00 Member	Sell
8:30:21	R213	On 02/02/2023	12.20	Put	Bond Future	1	93,500,000	0.00 Member	Buy
8:30:21	R213	On 02/02/2023	10.43	Call	Bond Future	1	93,500,000	0.00 Member	Sell
9:39:31	R213	On 02/02/2023	12.20	Put	Bond Future	1	93,500,000	0.00 Member	Buy
9:39:31	R213	On 02/02/2023	12.20	Put	Bond Future	1	1,400,000	0.00 Member	Sell
9:39:41	R213	On 02/02/2023	10.43	Call	Bond Future	1	93,500,000	0.00 Member	Sell
9:39:41	R213	On 02/02/2023	10.43	Call	Bond Future	1	1,400,000	0.00 Member	Buy
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	25,800,000	0.00 Member	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	9,800,000	0.00 Member	Buy
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	9,800,000	0.00 Member	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	7,700,000	0.00 Member	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	28,000,000	0.00 Member	Buy
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	28,000,000	0.00 Member	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	25,800,000	0.00 Client	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	9,800,000	0.00 Client	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	7,200,000	0.00 Member	Buy
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	7,200,000	0.00 Client	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	7,200,000	0.00 Member	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	7,700,000	0.00 Client	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	28,000,000	0.00 Client	Sell
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	25,800,000	0.00 Member	Buy
15:27:43	R213	On 02/02/2023	12.20	Put	Bond Future	1	7,700,000	0.00 Member	Buy
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	7,100,000	0.00 Member	Sell
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	4,200,000	0.00 Member	Buy
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	2,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	7,100,000	0.00 Client	Sell
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	1,400,000	0.00 Member	Buy
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	1,400,000	0.00 Client	Sell
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	2,300,000	0.00 Member	Buy
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	7,100,000	0.00 Member	Buy
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	4,200,000	0.00 Client	Sell
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	4,200,000	0.00 Member	Sell
15:27:44	R213	On 02/02/2023	12.20	Put	Bond Future	1	2,300,000	0.00 Member	Sell
15:28:01	R213	On 02/02/2023	10.43	Call	Bond Future	1	28,000,000	0.00 Client	Buy
15:28:01	R213	On 02/02/2023	10.43	Call	Bond Future	1	28,000,000	0.00 Member	Sell
15:28:01	R213	On 02/02/2023	10.43	Call	Bond Future	1	28,000,000	0.00 Member	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	25,800,000	0.00 Member	Sell
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	25,800,000	0.00 Member	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	9,800,000	0.00 Member	Sell
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	25,800,000	0.00 Client	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	7,100,000	0.00 Client	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	9,800,000	0.00 Client	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	9,800,000	0.00 Member	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	7,700,000	0.00 Member	Sell
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	7,700,000	0.00 Member	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	7,200,000	0.00 Member	Sell
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	7,200,000	0.00 Client	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	7,200,000	0.00 Member	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	7,700,000	0.00 Client	Buy
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	7,100,000	0.00 Member	Sell
15:28:02	R213	On 02/02/2023	10.43	Call	Bond Future	1	7,100,000	0.00 Member	Buy
15:28:03	R213	On 02/02/2023	10.43	Call	Bond Future	1	4,200,000	0.00 Client	Buy
15:28:03	R213	On 02/02/2023	10.43	Call	Bond Future	1	4,200,000	0.00 Member	Buy
15:28:03	R213	On 02/02/2023	10.43	Call	Bond Future	1	2,300,000	0.00 Member	Sell
15:28:03	R213	On 02/02/2023	10.43	Call	Bond Future	1	4,200,000	0.00 Member	Sell
15:28:03	R213	On 02/02/2023	10.43	Call	Bond Future	1	2,300,000	0.00 Client	Buy
15:28:03	R213	On 02/02/2023	10.43	Call	Bond Future	1	2,300,000	0.00 Member	Buy
15:28:03	R213	On 02/02/2023	10.43	Call	Bond Future	1	1,400,000	0.00 Member	Sell
15:28:03	R213	On 02/02/2023	10.43	Call	Bond Future	1	1,400,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				60	1,122,000,000		0.00
	Grand Total for all Instruments				189	4,170,400,000		0.00