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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:00:53	R186	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Sell
9:00:53	R186	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Buy
9:03:27	R186	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Sell
9:03:27	R186	On 02/02/2023		Bond Future	1	700,000	0.00 Client	Buy
9:33:22	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
9:33:22	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy
9:34:26	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Sell
9:46:03	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy
9:52:47	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Buy
9:52:47	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Client	Sell
9:52:47	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Client	Sell
9:52:47	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Sell
9:52:47	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Buy
9:53:25	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
9:53:25	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:00	R186	On 02/02/2023			Bond Future	1	8,800,000	0.00 Member	Sell
14:37:56	R186	On 02/02/2023			Bond Future	1	8,800,000	0.00 Client	Buy
15:34:00	R186	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Sell
15:34:00	R186	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Buy
15:35:50	R186	On 02/02/2023			Bond Future	1	2,000,000	0.00 Client	Buy
15:35:50	R186	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R186 Bond Future						21	228,400,000	0.00	
11:23:41	R197	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Buy
11:23:41	R197	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Sell
11:39:58	R197	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Sell
11:39:58	R197	On 02/02/2023			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R197 Bond Future						4	6,000,000	0.00	
12:47:06	R2032	On 02/02/2023			Bond Future	1	231,700,000	0.00 Member	Sell
15:44:17	R2032	On 02/02/2023			Bond Future	1	202,000,000	0.00 Member	Buy
15:45:15	R2032	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Sell
15:45:15	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Sell
15:45:15	R2032	On 02/02/2023			Bond Future	1	202,000,000	0.00 Client	Buy
15:45:15	R2032	On 02/02/2023			Bond Future	1	202,000,000	0.00 Member	Sell
15:45:15	R2032	On 02/02/2023			Bond Future	1	19,300,000	0.00 Member	Buy
15:45:15	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Client	Buy
15:45:15	R2032	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Buy
15:45:15	R2032	On 02/02/2023			Bond Future	1	8,000,000	0.00 Client	Buy
15:45:15	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
15:45:15	R2032	On 02/02/2023			Bond Future	1	19,300,000	0.00 Member	Sell
15:45:15	R2032	On 02/02/2023			Bond Future	1	19,300,000	0.00 Client	Buy
Total for R2032 Bond Future						13	926,800,000	0.00	
11:36:55	R2040	On 02/02/2023			Bond Future	1	12,600,000	0.00 Member	Buy
11:36:55	R2040	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:05:44	R2040	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Buy
12:05:44	R2040	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Buy
12:05:44	R2040	On 02/02/2023			Bond Future	1	10,000,000	0.00 Client	Sell
12:05:44	R2040	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Sell
12:05:44	R2040	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Buy
12:05:44	R2040	On 02/02/2023			Bond Future	1	1,300,000	0.00 Client	Sell
12:05:44	R2040	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Sell
12:05:44	R2040	On 02/02/2023			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R2040 Bond Future						10	50,400,000	0.00	
10:14:26	R209	On 04/05/2023			Bond Future	1	185,000,000	0.00 Member	Sell
10:14:26	R209	On 04/05/2023	10.00	Call	Bond Future	1	400,000,000	0.00 Member	Buy
10:14:26	R209	On 04/05/2023	11.00	Put	Bond Future	1	200,000,000	0.00 Member	Sell
10:14:26	R209	On 04/05/2023	11.00	Put	Bond Future	1	200,000,000	0.00 Member	Buy
10:14:26	R209	On 04/05/2023			Bond Future	1	185,000,000	0.00 Member	Buy
10:14:26	R209	On 04/05/2023	10.00	Call	Bond Future	1	400,000,000	0.00 Member	Sell
10:44:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell
10:44:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	200,000,000	0.00 Member	Buy
10:45:08	R209	On 04/05/2023	10.00	Call	Bond Future	1	50,000,000	0.00 Member	Buy
10:45:08	R209	On 04/05/2023	10.00	Call	Bond Future	1	400,000,000	0.00 Member	Sell
10:45:13	R209	On 04/05/2023			Bond Future	1	23,000,000	0.00 Member	Sell
10:45:13	R209	On 04/05/2023			Bond Future	1	185,000,000	0.00 Member	Buy
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	150,000,000	0.00 Member	Buy
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	150,000,000	0.00 Member	Sell
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Client	Sell
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	25,000,000	0.00 Client	Sell
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	20,000,000	0.00 Client	Sell
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	20,000,000	0.00 Member	Buy
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	150,000,000	0.00 Client	Sell
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
11:54:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	20,000,000	0.00 Member	Sell
11:55:59	R209	On 04/05/2023	10.00	Call	Bond Future	1	300,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:59	R209	On 04/05/2023	10.00	Call	Bond Future	1	300,000,000	0.00 Member	Sell
11:55:59	R209	On 04/05/2023	10.00	Call	Bond Future	1	300,000,000	0.00 Member	Buy
11:56:00	R209	On 04/05/2023	10.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
11:56:00	R209	On 04/05/2023	10.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
11:56:00	R209	On 04/05/2023	10.00	Call	Bond Future	1	50,000,000	0.00 Client	Buy
11:56:00	R209	On 04/05/2023	10.00	Call	Bond Future	1	50,000,000	0.00 Member	Sell
11:56:00	R209	On 04/05/2023	10.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
11:56:00	R209	On 04/05/2023	10.00	Call	Bond Future	1	40,000,000	0.00 Client	Buy
11:56:00	R209	On 04/05/2023	10.00	Call	Bond Future	1	40,000,000	0.00 Member	Sell
11:56:00	R209	On 04/05/2023	10.00	Call	Bond Future	1	40,000,000	0.00 Member	Buy
11:57:00	R209	On 04/05/2023			Bond Future	1	135,000,000	0.00 Client	Sell
11:57:00	R209	On 04/05/2023			Bond Future	1	18,500,000	0.00 Member	Sell
11:57:00	R209	On 04/05/2023			Bond Future	1	135,000,000	0.00 Member	Buy
11:57:00	R209	On 04/05/2023			Bond Future	1	8,500,000	0.00 Client	Sell
11:57:00	R209	On 04/05/2023			Bond Future	1	18,500,000	0.00 Member	Buy
11:57:00	R209	On 04/05/2023			Bond Future	1	23,000,000	0.00 Member	Buy
11:57:00	R209	On 04/05/2023			Bond Future	1	18,500,000	0.00 Client	Sell
11:57:00	R209	On 04/05/2023			Bond Future	1	23,000,000	0.00 Client	Sell
11:57:00	R209	On 04/05/2023			Bond Future	1	8,500,000	0.00 Member	Buy
11:57:00	R209	On 04/05/2023			Bond Future	1	135,000,000	0.00 Member	Sell
11:57:00	R209	On 04/05/2023			Bond Future	1	8,500,000	0.00 Member	Sell
Total for R209 Bond Future						45	4,710,000,000	0.00	
Grand Total for all Instruments						93	5,921,600,000	0.00	