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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:50	IGOV	On 02/02/2023		Index Future	1	40,000	0.00 Member	Sell
14:52:50	IGOV	On 02/02/2023		Index Future	1	40,000	0.00 Member	Buy
16:14:56	IGOV	On 02/02/2023		Index Future	1	40,000	0.00 Member	Sell
16:14:56	IGOV	On 02/02/2023		Index Future	1	40,000	0.00 Client	Buy
Total for IGOV Index Future					4	160,000	0.00	
10:17:28	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
10:19:30	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Buy
11:58:17	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Buy
11:58:17	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Client	Buy
11:58:17	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Sell
11:58:17	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Client	Buy
11:58:17	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:37:01	R186	On 02/02/2023			Bond Future	1	3,000,000	0.00 Member	Sell
16:07:34	R186	On 02/02/2023			Bond Future	1	3,000,000	0.00 Client	Buy
17:15:02	R186	On 02/02/2023			Bond Future	1	52,700,000	0.00 Member	Buy
17:46:57	R186	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
17:47:39	R186	On 02/02/2023			Bond Future	1	7,900,000	0.00 Member	Buy
17:47:39	R186	On 02/02/2023			Bond Future	1	7,900,000	0.00 Member	Sell
17:47:39	R186	On 02/02/2023			Bond Future	1	2,600,000	0.00 Member	Buy
17:47:39	R186	On 02/02/2023			Bond Future	1	2,600,000	0.00 Client	Sell
17:47:39	R186	On 02/02/2023			Bond Future	1	38,100,000	0.00 Member	Buy
17:47:39	R186	On 02/02/2023			Bond Future	1	38,100,000	0.00 Client	Sell
17:47:39	R186	On 02/02/2023			Bond Future	1	1,700,000	0.00 Client	Sell
17:47:39	R186	On 02/02/2023			Bond Future	1	7,900,000	0.00 Client	Sell
17:47:39	R186	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
17:47:39	R186	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Buy
17:47:39	R186	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Sell
17:47:39	R186	On 02/02/2023			Bond Future	1	2,600,000	0.00 Member	Sell
17:47:39	R186	On 02/02/2023			Bond Future	1	38,100,000	0.00 Member	Sell
17:47:39	R186	On 02/02/2023			Bond Future	1	2,400,000	0.00 Client	Sell

Total for R186 Bond Future

25 316,800,000 0.00

9:02:39	R2030	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Buy
9:02:39	R2030	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Sell
15:38:10	R2030	On 02/02/2023			Bond Future	1	4,200,000	0.00 Member	Sell
15:38:10	R2030	On 02/02/2023			Bond Future	1	4,200,000	0.00 Member	Buy
16:16:14	R2030	On 02/02/2023			Bond Future	1	4,200,000	0.00 Member	Sell
16:16:14	R2030	On 02/02/2023			Bond Future	1	4,200,000	0.00 Client	Buy
17:15:02	R2030	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Buy
17:43:15	R2030	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:43:42	R2030	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
17:43:42	R2030	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
17:43:42	R2030	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:43:42	R2030	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
17:43:42	R2030	On 02/02/2023			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 R2030 Bond Future						13	32,000,000	0.00	
15:38:10	R2032	On 04/05/2023			Bond Future	1	20,700,000	0.00 Member	Sell
15:38:10	R2032	On 04/05/2023			Bond Future	1	20,700,000	0.00 Member	Buy
16:16:45	R2032	On 04/05/2023			Bond Future	1	20,700,000	0.00 Member	Sell
16:16:45	R2032	On 04/05/2023			Bond Future	1	20,700,000	0.00 Client	Buy
17:10:54	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
17:36:12	R2032	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
17:36:55	R2032	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
17:36:55	R2032	On 02/02/2023			Bond Future	1	1,700,000	0.00 Client	Sell
17:36:55	R2032	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
17:36:55	R2032	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Buy
17:36:55	R2032	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
Total for R2032 Bond Future						11	92,400,000	0.00	
10:44:40	R2035	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:53:47	R2035	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Buy
15:37:01	R2035	On 02/02/2023			Bond Future	1	194,000,000	0.00 Member	Sell
15:38:10	R2035	On 02/02/2023			Bond Future	1	19,700,000	0.00 Member	Sell
15:38:10	R2035	On 02/02/2023			Bond Future	1	19,700,000	0.00 Member	Buy
16:08:15	R2035	On 02/02/2023			Bond Future	1	184,500,000	0.00 Member	Buy
16:09:06	R2035	On 02/02/2023			Bond Future	1	7,300,000	0.00 Client	Buy
16:09:06	R2035	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Buy
16:09:06	R2035	On 02/02/2023			Bond Future	1	184,500,000	0.00 Client	Buy
16:09:06	R2035	On 02/02/2023			Bond Future	1	7,300,000	0.00 Member	Sell
16:09:06	R2035	On 02/02/2023			Bond Future	1	7,300,000	0.00 Member	Buy
16:09:06	R2035	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Sell
16:09:06	R2035	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Buy
16:09:06	R2035	On 02/02/2023			Bond Future	1	184,500,000	0.00 Member	Sell
16:16:37	R2035	On 02/02/2023			Bond Future	1	19,700,000	0.00 Client	Buy
16:16:37	R2035	On 02/02/2023			Bond Future	1	19,700,000	0.00 Member	Sell
17:15:02	R2035	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:37:53	R2035	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
17:38:31	R2035	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
17:38:31	R2035	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
17:38:31	R2035	On 02/02/2023			Bond Future	1	600,000	0.00 Client	Sell
17:38:31	R2035	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Sell
17:38:31	R2035	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
Total for R2035 Bond Future						23	862,000,000	0.00	
15:38:10	R2037	On 02/02/2023			Bond Future	1	11,200,000	0.00 Member	Sell
15:38:10	R2037	On 02/02/2023			Bond Future	1	11,200,000	0.00 Member	Buy
16:16:30	R2037	On 02/02/2023			Bond Future	1	11,200,000	0.00 Member	Sell
16:16:30	R2037	On 02/02/2023			Bond Future	1	11,200,000	0.00 Client	Buy
17:15:02	R2037	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
17:39:43	R2037	On 02/02/2023			Bond Future	1	600,000	0.00 Client	Sell
Total for R2037 Bond Future						6	46,000,000	0.00	
15:38:10	R2040	On 02/02/2023			Bond Future	1	9,900,000	0.00 Member	Sell
15:38:10	R2040	On 02/02/2023			Bond Future	1	9,900,000	0.00 Member	Buy
16:16:24	R2040	On 02/02/2023			Bond Future	1	9,900,000	0.00 Client	Buy
16:16:24	R2040	On 02/02/2023			Bond Future	1	9,900,000	0.00 Member	Sell
Total for R2040 Bond Future						4	39,600,000	0.00	
10:19:26	R2044	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Sell
10:19:26	R2044	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Buy
11:00:15	R2044	On 02/02/2023			Bond Future	1	1,400,000	0.00 Client	Sell
11:00:15	R2044	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Buy
14:27:30	R2044	On 02/02/2023			Bond Future	1	61,100,000	0.00 Member	Buy
15:22:36	R2044	On 02/02/2023			Bond Future	1	61,100,000	0.00 Client	Sell
15:38:10	R2044	On 02/02/2023			Bond Future	1	3,200,000	0.00 Member	Sell
15:38:10	R2044	On 02/02/2023			Bond Future	1	3,200,000	0.00 Member	Buy
16:15:57	R2044	On 02/02/2023			Bond Future	1	3,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:57	R2044	On 02/02/2023			Bond Future	1	3,200,000	0.00 Member	Sell
17:26:56	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
17:48:21	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Buy
Total for R2044 Bond Future						12	141,200,000	0.00	
9:07:06	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
9:07:06	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
9:29:28	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
9:29:28	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
17:10:54	R2048	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Buy
17:44:54	R2048	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Sell
17:45:26	R2048	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Sell
17:45:26	R2048	On 02/02/2023			Bond Future	1	2,700,000	0.00 Client	Sell
17:45:26	R2048	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
17:45:26	R2048	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Buy
17:45:26	R2048	On 02/02/2023			Bond Future	1	600,000	0.00 Client	Sell
Total for R2048 Bond Future						11	14,000,000	0.00	
10:29:44	R209	On 04/05/2023	10.00	Call	Bond Future	1	300,000,000	0.00 Member	Buy
10:29:44	R209	On 04/05/2023	11.00	Put	Bond Future	1	150,000,000	0.00 Member	Sell
10:29:44	R209	On 04/05/2023			Bond Future	1	135,000,000	0.00 Member	Sell
10:29:44	R209	On 04/05/2023			Bond Future	1	135,000,000	0.00 Member	Buy
10:29:44	R209	On 04/05/2023	11.00	Put	Bond Future	1	150,000,000	0.00 Member	Buy
10:29:44	R209	On 04/05/2023	10.00	Call	Bond Future	1	300,000,000	0.00 Member	Sell
10:54:58	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
10:54:58	R209	On 04/05/2023	11.00	Put	Bond Future	1	150,000,000	0.00 Member	Buy
10:55:08	R209	On 04/05/2023	10.00	Call	Bond Future	1	200,000,000	0.00 Member	Buy
10:55:08	R209	On 04/05/2023	10.00	Call	Bond Future	1	300,000,000	0.00 Member	Sell
10:55:15	R209	On 04/05/2023			Bond Future	1	90,000,000	0.00 Member	Sell
10:55:15	R209	On 04/05/2023			Bond Future	1	135,000,000	0.00 Member	Buy
11:05:15	R209	On 04/05/2023	11.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
11:05:15	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:05:15	R209	On 04/05/2023	11.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
11:05:15	R209	On 04/05/2023	11.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
11:05:15	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Client	Sell
11:05:41	R209	On 04/05/2023	10.00	Call	Bond Future	1	100,000,000	0.00 Client	Buy
11:05:41	R209	On 04/05/2023	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell
11:05:41	R209	On 04/05/2023	10.00	Call	Bond Future	1	200,000,000	0.00 Member	Sell
11:05:41	R209	On 04/05/2023	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Buy
11:05:41	R209	On 04/05/2023	10.00	Call	Bond Future	1	200,000,000	0.00 Client	Buy
11:06:12	R209	On 04/05/2023			Bond Future	1	45,000,000	0.00 Member	Buy
11:06:12	R209	On 04/05/2023			Bond Future	1	45,000,000	0.00 Member	Sell
11:06:12	R209	On 04/05/2023			Bond Future	1	45,000,000	0.00 Client	Sell
11:06:12	R209	On 04/05/2023			Bond Future	1	90,000,000	0.00 Member	Buy
11:06:12	R209	On 04/05/2023			Bond Future	1	90,000,000	0.00 Client	Sell
16:43:35	R209	On 02/02/2023			Bond Future	1	14,600,000	0.00 Member	Sell
17:15:02	R209	On 02/02/2023			Bond Future	1	4,100,000	0.00 Member	Buy
17:41:12	R209	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Sell
17:41:40	R209	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
17:41:40	R209	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Buy
17:41:40	R209	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
17:41:40	R209	On 02/02/2023			Bond Future	1	3,800,000	0.00 Client	Sell
17:41:40	R209	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
17:45:23	R209	On 02/02/2023			Bond Future	1	5,200,000	0.00 Member	Buy
17:46:15	R209	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
17:46:15	R209	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Buy
17:46:15	R209	On 02/02/2023			Bond Future	1	3,800,000	0.00 Client	Buy
17:46:15	R209	On 02/02/2023			Bond Future	1	5,200,000	0.00 Member	Buy
17:46:15	R209	On 02/02/2023			Bond Future	1	5,200,000	0.00 Member	Sell
17:46:15	R209	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
17:46:15	R209	On 02/02/2023			Bond Future	1	5,200,000	0.00 Client	Buy
17:46:15	R209	On 02/02/2023			Bond Future	1	5,200,000	0.00 Member	Sell
17:46:15	R209	On 02/02/2023			Bond Future	1	5,200,000	0.00 Client	Buy
17:46:15	R209	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Sell
17:46:15	R209	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						47	3,584,800,000	0.00	
10:44:40	R213	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
11:52:35	R213	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R213 Bond Future						2	2,400,000	0.00	
15:38:10	R214	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Sell
15:38:10	R214	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Buy
16:16:05	R214	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Sell
16:16:05	R214	On 02/02/2023			Bond Future	1	3,600,000	0.00 Client	Buy
16:43:35	R214	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Sell
17:48:45	R214	On 02/02/2023			Bond Future	1	3,600,000	0.00 Client	Buy
Total for R214 Bond Future						6	21,600,000	0.00	
Grand Total for all Instruments						164	5,152,960,000	0.00	