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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:05:00	I2025	On 02/02/2023		Bond Future	1	30,800,000	0.00 Member	Sell
17:42:59	I2025	On 02/02/2023		Bond Future	1	30,800,000	0.00 Client	Buy
Total for I2025 Bond Future					2	61,600,000	0.00	
11:28:18	R186	On 02/02/2023		Bond Future	1	55,000,000	0.00 Member	Buy
11:33:13	R186	On 02/02/2023		Bond Future	1	55,000,000	0.00 Member	Sell
11:33:13	R186	On 02/02/2023		Bond Future	1	800,000	0.00 Member	Sell
12:26:19	R186	On 02/02/2023		Bond Future	1	55,000,000	0.00 Client	Buy
12:26:19	R186	On 02/02/2023		Bond Future	1	55,000,000	0.00 Member	Sell
16:05:29	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy
16:05:29	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
16:12:56	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
16:12:56	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:45	R186	On 02/02/2023			Bond Future	1	800,000	0.00 Client	Buy
17:11:31	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Client	Sell
17:11:31	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
Total for R186 Bond Future						12	371,600,000	0.00	
9:35:05	R2030	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Sell
9:35:05	R2030	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
11:06:08	R2030	On 02/02/2023			Bond Future	1	3,000,000	0.00 Member	Buy
11:16:01	R2030	On 02/02/2023			Bond Future	1	3,000,000	0.00 Client	Sell
13:39:24	R2030	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Sell
13:39:24	R2030	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Buy
13:47:07	R2030	On 02/02/2023			Bond Future	1	2,900,000	0.00 Member	Buy
13:47:07	R2030	On 02/02/2023			Bond Future	1	2,900,000	0.00 Client	Sell
14:25:35	R2030	On 02/02/2023			Bond Future	1	11,500,000	0.00 Member	Sell
14:25:35	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
14:35:48	R2030	On 02/02/2023			Bond Future	1	11,200,000	0.00 Client	Buy
14:35:48	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Buy
14:35:48	R2030	On 02/02/2023			Bond Future	1	11,200,000	0.00 Member	Sell
14:35:48	R2030	On 02/02/2023			Bond Future	1	11,200,000	0.00 Member	Buy
14:35:48	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
Total for R2030 Bond Future						15	64,800,000	0.00	
11:06:08	R2032	On 02/02/2023			Bond Future	1	3,900,000	0.00 Member	Buy
11:17:58	R2032	On 02/02/2023			Bond Future	1	3,900,000	0.00 Client	Sell
13:39:24	R2032	On 04/05/2023			Bond Future	1	52,900,000	0.00 Member	Sell
13:39:24	R2032	On 04/05/2023			Bond Future	1	52,900,000	0.00 Member	Buy
13:47:44	R2032	On 04/05/2023			Bond Future	1	52,900,000	0.00 Member	Buy
13:47:44	R2032	On 04/05/2023			Bond Future	1	52,900,000	0.00 Client	Sell
16:06:52	R2032	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Sell
17:20:35	R2032	On 02/02/2023			Bond Future	1	8,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						8	235,400,000	0.00	
13:39:24	R2035	On 04/05/2023			Bond Future	1	78,900,000	0.00 Member	Sell
13:39:24	R2035	On 04/05/2023			Bond Future	1	78,900,000	0.00 Member	Buy
13:47:51	R2035	On 04/05/2023			Bond Future	1	78,900,000	0.00 Member	Buy
13:47:51	R2035	On 04/05/2023			Bond Future	1	78,900,000	0.00 Client	Sell
Total for R2035 Bond Future						4	315,600,000	0.00	
9:44:55	R2037	On 02/02/2023			Bond Future	1	12,000,000	0.00 Member	Sell
11:07:06	R2037	On 02/02/2023			Bond Future	1	12,000,000	0.00 Client	Buy
13:39:24	R2037	On 02/02/2023			Bond Future	1	20,900,000	0.00 Member	Sell
13:39:24	R2037	On 02/02/2023			Bond Future	1	20,900,000	0.00 Member	Buy
13:47:30	R2037	On 02/02/2023			Bond Future	1	20,900,000	0.00 Member	Buy
13:47:30	R2037	On 02/02/2023			Bond Future	1	20,900,000	0.00 Client	Sell
Total for R2037 Bond Future						6	107,600,000	0.00	
13:39:24	R2040	On 02/02/2023			Bond Future	1	21,000,000	0.00 Member	Sell
13:39:24	R2040	On 02/02/2023			Bond Future	1	21,000,000	0.00 Member	Buy
13:47:37	R2040	On 02/02/2023			Bond Future	1	21,000,000	0.00 Client	Sell
13:47:37	R2040	On 02/02/2023			Bond Future	1	21,000,000	0.00 Member	Buy
Total for R2040 Bond Future						4	84,000,000	0.00	
13:39:24	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Member	Sell
13:39:24	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Member	Buy
13:47:22	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Member	Buy
13:47:22	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Client	Sell
Total for R2044 Bond Future						4	39,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:27:08	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
10:27:08	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
11:17:34	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
11:17:34	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
Total for R2048 Bond Future						4	800,000	0.00	
16:28:10	R213	On 02/02/2023			Bond Future	1	264,500,000	0.00 Member	Buy
17:06:33	R213	On 02/02/2023			Bond Future	1	1,900,000	0.00 Member	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	8,700,000	0.00 Member	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	13,600,000	0.00 Member	Buy
17:09:02	R213	On 02/02/2023			Bond Future	1	13,600,000	0.00 Member	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	8,700,000	0.00 Client	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	800,000	0.00 Client	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	17,600,000	0.00 Member	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	221,900,000	0.00 Member	Buy
17:09:02	R213	On 02/02/2023			Bond Future	1	221,900,000	0.00 Member	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	221,900,000	0.00 Client	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Buy
17:09:02	R213	On 02/02/2023			Bond Future	1	8,700,000	0.00 Member	Buy
17:09:02	R213	On 02/02/2023			Bond Future	1	1,900,000	0.00 Client	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	1,900,000	0.00 Member	Buy
17:09:02	R213	On 02/02/2023			Bond Future	1	17,600,000	0.00 Member	Buy
17:09:02	R213	On 02/02/2023			Bond Future	1	17,600,000	0.00 Client	Sell
17:09:02	R213	On 02/02/2023			Bond Future	1	13,600,000	0.00 Client	Sell
Total for R213 Bond Future						19	1,058,000,000	0.00	
13:39:24	R214	On 02/02/2023			Bond Future	1	9,300,000	0.00 Member	Sell
13:39:24	R214	On 02/02/2023			Bond Future	1	9,300,000	0.00 Member	Buy
13:47:15	R214	On 02/02/2023			Bond Future	1	9,300,000	0.00 Client	Sell
13:47:15	R214	On 02/02/2023			Bond Future	1	9,300,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	37,200,000		0.00
	Grand Total for all Instruments				82	2,375,800,000		0.00