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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:22:38	I2050	On 03/11/2022		Bond Future	1	46,400,000	0.00 Member	Sell
16:28:21	I2050	On 03/11/2022		Bond Future	1	46,400,000	0.00 Member	Buy
16:29:12	I2050	On 03/11/2022		Bond Future	1	46,400,000	0.00 Member	Sell
16:29:12	I2050	On 03/11/2022		Bond Future	1	46,400,000	0.00 Client	Buy
Total for I2050 Bond Future					4	185,600,000	0.00	
10:09:50	R186	On 03/11/2022		Bond Future	1	11,100,000	0.00 Member	Buy
10:09:50	R186	On 03/11/2022		Bond Future	1	8,700,000	0.00 Member	Sell
10:45:22	R186	On 03/11/2022		Bond Future	1	50,000,000	0.00 Member	Sell
11:04:46	R186	On 03/11/2022		Bond Future	1	8,700,000	0.00 Client	Sell
11:04:46	R186	On 03/11/2022		Bond Future	1	2,400,000	0.00 Member	Buy
11:04:46	R186	On 03/11/2022		Bond Future	1	2,400,000	0.00 Client	Sell
11:04:46	R186	On 03/11/2022		Bond Future	1	8,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:04:46	R186	On 03/11/2022			Bond Future	1	2,400,000	0.00 Member	Sell
11:31:30	R186	On 03/11/2022			Bond Future	1	50,000,000	0.00 Client	Buy
16:38:23	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Member	Sell
16:38:23	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Member	Buy
16:40:35	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Member	Sell
16:40:35	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Member	Buy
17:15:18	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Client	Sell
17:15:18	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Member	Buy
Total for R186 Bond Future						15	414,400,000	0.00	
10:47:50	R2030	On 03/11/2022			Bond Future	1	230,000,000	0.00 Member	Buy
10:47:50	R2030	On 03/11/2022			Bond Future	1	230,000,000	0.00 Client	Sell
Total for R2030 Bond Future						2	460,000,000	0.00	
10:09:01	R2032	On 03/11/2022			Bond Future	1	500,000,000	0.00 Member	Sell
10:09:01	R2032	On 03/11/2022			Bond Future	1	500,000,000	0.00 Member	Buy
Total for R2032 Bond Future						2	1,000,000,000	0.00	
10:46:14	R2035	On 03/11/2022			Bond Future	1	3,800,000	0.00 Member	Buy
10:47:50	R2035	On 03/11/2022			Bond Future	1	465,000,000	0.00 Member	Buy
10:47:50	R2035	On 03/11/2022			Bond Future	1	465,000,000	0.00 Member	Sell
14:47:30	R2035	On 03/11/2022			Bond Future	1	3,800,000	0.00 Member	Sell
14:47:49	R2035	On 03/11/2022			Bond Future	1	3,800,000	0.00 Member	Buy
14:47:49	R2035	On 03/11/2022			Bond Future	1	3,800,000	0.00 Client	Sell
Total for R2035 Bond Future						6	945,200,000	0.00	
9:52:30	R2037	On 03/11/2022			Bond Future	1	425,000,000	0.00 Member	Sell
9:52:30	R2037	On 03/11/2022			Bond Future	1	425,000,000	0.00 Member	Buy
17:15:47	R2037	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Buy
17:15:47	R2037	On 03/11/2022			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
Total for R2037 Bond Future						4	875,000,000	0.00	
17:15:47	R2040	On 03/11/2022			Bond Future	1	9,600,000	0.00 Member	Buy
17:15:47	R2040	On 03/11/2022			Bond Future	1	9,600,000	0.00 Member	Sell
Total for R2040 Bond Future						2	19,200,000	0.00	
12:40:48	R2044	On 03/11/2022			Bond Future	1	24,600,000	0.00 Member	Buy
12:40:48	R2044	On 03/11/2022			Bond Future	1	24,600,000	0.00 Member	Sell
12:45:40	R2044	On 03/11/2022			Bond Future	1	21,600,000	0.00 Member	Buy
12:45:40	R2044	On 03/11/2022			Bond Future	1	24,600,000	0.00 Member	Sell
12:52:06	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	21,600,000	0.00 Client	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
12:52:06	R2044	On 03/11/2022			Bond Future	1	1,100,000	0.00 Client	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
12:52:06	R2044	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
12:52:06	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	21,600,000	0.00 Member	Sell
12:52:06	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
12:52:06	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
12:52:06	R2044	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Sell
12:52:06	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
17:03:16	R2044	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
17:03:16	R2044	On 03/11/2022			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
17:08:53	R2044	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
17:08:53	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	6,100,000	0.00 Member	Buy
17:51:40	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	6,100,000	0.00 Client	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:51:40	R2044	On 03/11/2022			Bond Future	1	1,100,000	0.00 Client	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
17:51:40	R2044	On 03/11/2022			Bond Future	1	6,100,000	0.00 Member	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
17:51:40	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
17:51:40	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
17:51:40	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
17:51:40	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
17:51:40	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
17:51:40	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
Total for R2044 Bond Future						51	207,600,000	0.00	
10:47:50	R2048	On 03/11/2022			Bond Future	1	559,000,000	0.00 Member	Sell
10:47:50	R2048	On 03/11/2022			Bond Future	1	559,000,000	0.00 Member	Buy
15:53:39	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
15:53:39	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
16:05:13	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
16:05:13	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Sell
17:03:16	R2048	On 03/11/2022			Bond Future	1	7,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:16	R2048	On 03/11/2022			Bond Future	1	7,700,000	0.00 Member	Buy
17:09:10	R2048	On 03/11/2022			Bond Future	1	7,700,000	0.00 Member	Buy
17:09:10	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
17:55:10	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
17:55:10	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Buy
17:55:10	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	4,400,000	0.00 Client	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
17:55:10	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
17:55:10	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
17:55:10	R2048	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
17:55:10	R2048	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
17:55:10	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
17:55:10	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
Total for R2048 Bond Future						33	1,165,400,000	0.00	
17:15:47	R209	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Buy
17:15:47	R209	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Sell
Total for R209 Bond Future						2	8,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:22	R213	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
16:31:22	R213	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
17:37:12	R213	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
17:37:12	R213	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
Total for R213 Bond Future						4	400,000	0.00	
17:03:16	R214	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Sell
17:03:16	R214	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Buy
17:08:37	R214	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Buy
17:08:37	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
17:53:33	R214	On 03/11/2022			Bond Future	1	1,800,000	0.00 Client	Sell
17:53:33	R214	On 03/11/2022			Bond Future	1	1,800,000	0.00 Member	Buy
17:53:33	R214	On 03/11/2022			Bond Future	1	1,800,000	0.00 Member	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
17:53:34	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
17:53:34	R214	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
17:53:34	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
17:53:34	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
17:53:34	R214	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
17:53:34	R214	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
17:53:34	R214	On 03/11/2022			Bond Future	1	200,000	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				27	25,200,000		0.00
	Grand Total for all Instruments				152	5,306,800,000		0.00