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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:08:47	R186	On 05/05/2022		Bond Future	1	25,000,000	0.00 Member	Sell
9:57:31	R186	On 05/05/2022		Bond Future	1	9,000,000	0.00 Member	Buy
10:00:21	R186	On 05/05/2022		Bond Future	1	16,000,000	0.00 Member	Buy
10:00:21	R186	On 05/05/2022		Bond Future	1	9,000,000	0.00 Member	Sell
10:00:21	R186	On 05/05/2022		Bond Future	1	9,000,000	0.00 Client	Buy
10:00:21	R186	On 05/05/2022		Bond Future	1	16,000,000	0.00 Client	Buy
10:00:21	R186	On 05/05/2022		Bond Future	1	16,000,000	0.00 Member	Sell
11:50:12	R186	On 05/05/2022		Bond Future	1	55,500,000	0.00 Member	Sell
12:01:34	R186	On 05/05/2022		Bond Future	1	40,900,000	0.00 Member	Buy
12:02:31	R186	On 05/05/2022		Bond Future	1	2,800,000	0.00 Member	Buy
12:02:31	R186	On 05/05/2022		Bond Future	1	2,800,000	0.00 Client	Buy
12:02:31	R186	On 05/05/2022		Bond Future	1	2,200,000	0.00 Client	Buy
12:02:31	R186	On 05/05/2022		Bond Future	1	9,600,000	0.00 Member	Sell
12:02:31	R186	On 05/05/2022		Bond Future	1	9,600,000	0.00 Client	Buy
12:02:31	R186	On 05/05/2022		Bond Future	1	9,600,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:31	R186	On 05/05/2022		Bond Future	1	2,200,000	0.00 Member	Sell
12:02:31	R186	On 05/05/2022		Bond Future	1	2,200,000	0.00 Member	Buy
12:02:31	R186	On 05/05/2022		Bond Future	1	40,900,000	0.00 Member	Sell
12:02:31	R186	On 05/05/2022		Bond Future	1	40,900,000	0.00 Client	Buy
12:02:31	R186	On 05/05/2022		Bond Future	1	2,800,000	0.00 Member	Sell
14:44:07	R186	On 05/05/2022		Bond Future	1	51,600,000	0.00 Member	Buy
14:44:07	R186	On 05/05/2022		Bond Future	1	59,200,000	0.00 Member	Sell
16:05:35	R186	On 04/08/2022		Bond Future	1	800,000	0.00 Member	Buy
16:05:35	R186	On 04/08/2022		Bond Future	1	800,000	0.00 Member	Sell
16:15:50	R186	On 05/05/2022		Bond Future	1	267,300,000	0.00 Member	Sell
16:15:50	R186	On 05/05/2022		Bond Future	1	267,300,000	0.00 Member	Buy
16:39:55	R186	On 05/05/2022		Bond Future	1	267,300,000	0.00 Client	Buy
16:39:55	R186	On 05/05/2022		Bond Future	1	267,300,000	0.00 Member	Sell
16:43:56	R186	On 05/05/2022		Bond Future	1	600,000	0.00 Client	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	51,600,000	0.00 Client	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	51,600,000	0.00 Member	Sell
16:43:56	R186	On 05/05/2022		Bond Future	1	1,800,000	0.00 Member	Sell
16:43:56	R186	On 05/05/2022		Bond Future	1	1,800,000	0.00 Member	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	1,800,000	0.00 Client	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	300,000	0.00 Client	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	1,400,000	0.00 Member	Sell
16:43:56	R186	On 05/05/2022		Bond Future	1	1,400,000	0.00 Member	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	2,900,000	0.00 Client	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	1,400,000	0.00 Client	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	300,000	0.00 Member	Sell
16:43:56	R186	On 05/05/2022		Bond Future	1	300,000	0.00 Member	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	600,000	0.00 Member	Sell
16:43:56	R186	On 05/05/2022		Bond Future	1	600,000	0.00 Member	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	2,900,000	0.00 Member	Sell
16:43:56	R186	On 05/05/2022		Bond Future	1	2,900,000	0.00 Member	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	600,000	0.00 Member	Sell
16:43:56	R186	On 05/05/2022		Bond Future	1	600,000	0.00 Client	Buy
16:43:56	R186	On 05/05/2022		Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						48	1,629,600,000	0.00	
17:27:07	R2023	On 05/05/2022			Bond Future	1	10,600,000	0.00 Member	Buy
17:32:22	R2023	On 05/05/2022			Bond Future	1	10,600,000	0.00 Client	Sell
Total for R2023 Bond Future						2	21,200,000	0.00	
9:08:47	R2030	On 05/05/2022			Bond Future	1	40,000,000	0.00 Member	Buy
10:01:57	R2030	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Sell
10:03:58	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
10:03:58	R2030	On 05/05/2022			Bond Future	1	15,000,000	0.00 Client	Sell
10:03:58	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
10:03:58	R2030	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Buy
10:03:58	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Client	Sell
13:19:18	R2030	On 04/08/2022			Bond Future	1	173,400,000	0.00 Member	Sell
13:19:18	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
13:38:19	R2030	On 04/08/2022			Bond Future	1	54,900,000	0.00 Member	Buy
13:38:19	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Member	Sell
13:38:19	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Member	Buy
13:38:19	R2030	On 04/08/2022			Bond Future	1	29,900,000	0.00 Member	Sell
13:38:19	R2030	On 04/08/2022			Bond Future	1	29,900,000	0.00 Member	Buy
13:38:19	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Client	Buy
13:38:19	R2030	On 04/08/2022			Bond Future	1	29,900,000	0.00 Client	Buy
13:38:19	R2030	On 04/08/2022			Bond Future	1	54,900,000	0.00 Client	Buy
13:38:19	R2030	On 04/08/2022			Bond Future	1	54,900,000	0.00 Member	Sell
13:38:20	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
13:38:20	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
13:38:20	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Client	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:38:20	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
13:38:20	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Member	Sell
13:38:20	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Member	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Sell
13:38:20	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Sell
13:38:20	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
13:38:20	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
13:38:20	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
15:33:38	R2030	On 04/08/2022			Bond Future	1	173,400,000	0.00 Member	Sell
15:33:38	R2030	On 04/08/2022			Bond Future	1	173,400,000	0.00 Member	Buy
15:33:38	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
15:33:38	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
15:55:07	R2030	On 05/05/2022			Bond Future	1	274,800,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	54,900,000	0.00 Client	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	29,900,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Client	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	29,900,000	0.00 Client	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	54,900,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Client	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Client	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	54,900,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	29,900,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
15:59:12	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
15:59:12	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
16:02:19	R2030	On 05/05/2022			Bond Future	1	18,500,000	0.00 Member	Buy
16:03:39	R2030	On 05/05/2022			Bond Future	1	227,600,000	0.00 Member	Buy
16:03:39	R2030	On 05/05/2022			Bond Future	1	3,300,000	0.00 Member	Sell
16:03:39	R2030	On 05/05/2022			Bond Future	1	25,400,000	0.00 Member	Sell
16:03:39	R2030	On 05/05/2022			Bond Future	1	25,400,000	0.00 Client	Buy
16:03:39	R2030	On 05/05/2022			Bond Future	1	227,600,000	0.00 Client	Buy
16:03:39	R2030	On 05/05/2022			Bond Future	1	18,500,000	0.00 Client	Buy
16:03:39	R2030	On 05/05/2022			Bond Future	1	18,500,000	0.00 Member	Sell
16:03:39	R2030	On 05/05/2022			Bond Future	1	3,300,000	0.00 Client	Buy
16:03:39	R2030	On 05/05/2022			Bond Future	1	25,400,000	0.00 Member	Buy
16:03:39	R2030	On 05/05/2022			Bond Future	1	3,300,000	0.00 Member	Buy
16:03:39	R2030	On 05/05/2022			Bond Future	1	227,600,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	54,900,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	54,900,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	29,900,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	29,900,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	54,900,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Member	Sell
16:06:02	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	29,900,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy
16:06:02	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Buy
17:24:00	R2030	On 04/08/2022			Bond Future	1	173,400,000	0.00 Member	Sell
17:24:00	R2030	On 04/08/2022			Bond Future	1	173,400,000	0.00 Member	Buy
Total for R2030 Bond Future						124	3,686,800,000	0.00	
13:55:46	R2032	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
13:55:46	R2032	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
14:06:15	R2032	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
14:06:15	R2032	On 05/05/2022			Bond Future	1	5,000,000	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						4	20,000,000	0.00	
9:08:47	R2035	On 05/05/2022			Bond Future	1	16,000,000	0.00 Member	Sell
10:30:15	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Buy
10:32:52	R2035	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Sell
10:32:52	R2035	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Buy
10:32:52	R2035	On 05/05/2022			Bond Future	1	10,000,000	0.00 Client	Buy
10:32:52	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Client	Buy
10:32:52	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Sell
Total for R2035 Bond Future						7	64,000,000	0.00	
11:50:12	R2037	On 05/05/2022			Bond Future	1	18,500,000	0.00 Member	Sell
12:00:21	R2037	On 05/05/2022			Bond Future	1	18,500,000	0.00 Client	Buy
Total for R2037 Bond Future						2	37,000,000	0.00	
16:15:50	R2040	On 05/05/2022			Bond Future	1	96,100,000	0.00 Member	Buy
16:15:50	R2040	On 05/05/2022			Bond Future	1	96,100,000	0.00 Member	Sell
16:40:09	R2040	On 05/05/2022			Bond Future	1	96,100,000	0.00 Member	Buy
16:40:09	R2040	On 05/05/2022			Bond Future	1	96,100,000	0.00 Client	Sell
Total for R2040 Bond Future						4	384,400,000	0.00	
10:40:43	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
10:40:43	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
10:44:08	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
10:44:08	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
16:05:15	R2048	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
16:05:15	R2048	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						6	5,800,000	0.00	
15:55:07	R213	On 05/05/2022			Bond Future	1	3,100,000	0.00 Member	Sell
15:55:07	R213	On 05/05/2022			Bond Future	1	3,100,000	0.00 Member	Buy
16:15:04	R213	On 05/05/2022			Bond Future	1	3,100,000	0.00 Member	Sell
16:15:04	R213	On 05/05/2022			Bond Future	1	3,100,000	0.00 Client	Buy
Total for R213 Bond Future						4	12,400,000	0.00	
Grand Total for all Instruments						201	5,861,200,000	0.00	