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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/03/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:40:56	I2033	On 05/05/2022			Bond Future	1	17,900,000	0.00 Member	Sell
12:47:11	I2033	On 05/05/2022			Bond Future	1	17,900,000	0.00 Member	Buy
12:51:23	I2033	On 05/05/2022			Bond Future	1	17,900,000	0.00 Client	Buy
12:51:23	I2033	On 05/05/2022			Bond Future	1	17,900,000	0.00 Member	Sell
Total for I2033 Bond Future						4	71,600,000	0.00	
9:49:39	R186	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
10:33:14	R186	On 05/05/2022			Bond Future	1	26,900,000	0.00 Member	Sell
11:24:22	R186	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Buy
12:08:57	R186	On 05/05/2022			Bond Future	1	16,100,000	0.00 Member	Buy
12:09:56	R186	On 05/05/2022			Bond Future	1	10,800,000	0.00 Member	Buy
12:09:56	R186	On 05/05/2022			Bond Future	1	16,100,000	0.00 Client	Buy
12:09:56	R186	On 05/05/2022			Bond Future	1	16,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:56	R186	On 05/05/2022			Bond Future	1	10,800,000	0.00 Member	Sell
12:09:56	R186	On 05/05/2022			Bond Future	1	10,800,000	0.00 Client	Buy
14:15:01	R186	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
14:15:01	R186	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
15:31:46	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:50:05	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy
15:50:39	R186	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
15:50:39	R186	On 05/05/2022			Bond Future	1	100,000,000	0.00 Client	Buy
Total for R186 Bond Future						15	513,600,000	0.00	
10:33:14	R2030	On 05/05/2022			Bond Future	1	18,600,000	0.00 Member	Sell
12:12:00	R2030	On 05/05/2022			Bond Future	1	18,600,000	0.00 Client	Buy
14:15:01	R2030	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
14:15:01	R2030	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
15:50:58	R2030	On 05/05/2022			Bond Future	1	100,000,000	0.00 Client	Buy
15:50:58	R2030	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R2030 Bond Future						6	437,200,000	0.00	
14:15:01	R2032	On 05/05/2022			Bond Future	1	150,000,000	0.00 Member	Sell
14:15:01	R2032	On 05/05/2022			Bond Future	1	150,000,000	0.00 Member	Buy
15:49:40	R2032	On 05/05/2022			Bond Future	1	150,000,000	0.00 Client	Buy
15:49:40	R2032	On 05/05/2022			Bond Future	1	150,000,000	0.00 Member	Sell
Total for R2032 Bond Future						4	600,000,000	0.00	
11:34:12	R2035	On 05/05/2022	10.82	Put	Bond Future	1	120,000,000	0.00 Member	Sell
11:34:12	R2035	On 05/05/2022	12.64	Put	Bond Future	1	120,000,000	0.00 Member	Buy
11:34:12	R2035	On 05/05/2022	10.72	Call	Bond Future	1	120,000,000	0.00 Member	Buy
11:34:12	R2035	On 05/05/2022	12.64	Put	Bond Future	1	120,000,000	0.00 Member	Sell
11:34:12	R2035	On 05/05/2022	10.72	Call	Bond Future	1	120,000,000	0.00 Member	Sell
11:34:12	R2035	On 05/05/2022	10.82	Put	Bond Future	1	120,000,000	0.00 Member	Buy
11:43:17	R2035	On 05/05/2022	12.64	Put	Bond Future	1	120,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:43:17	R2035	On 05/05/2022	12.64	Put	Bond Future	1	120,000,000	0.00 Member	Sell
11:43:42	R2035	On 05/05/2022	10.82	Put	Bond Future	1	120,000,000	0.00 Member	Buy
11:43:42	R2035	On 05/05/2022	10.82	Put	Bond Future	1	120,000,000	0.00 Client	Sell
11:44:08	R2035	On 05/05/2022	10.72	Call	Bond Future	1	120,000,000	0.00 Member	Sell
11:44:08	R2035	On 05/05/2022	10.72	Call	Bond Future	1	120,000,000	0.00 Client	Buy
14:15:01	R2035	On 05/05/2022			Bond Future	1	90,000,000	0.00 Member	Sell
14:15:01	R2035	On 05/05/2022			Bond Future	1	90,000,000	0.00 Member	Buy
15:50:13	R2035	On 05/05/2022			Bond Future	1	90,000,000	0.00 Member	Sell
15:50:13	R2035	On 05/05/2022			Bond Future	1	90,000,000	0.00 Client	Buy
Total for R2035 Bond Future						16	1,800,000,000	0.00	
13:48:54	R2037	On 05/05/2022			Bond Future	1	29,000,000	0.00 Member	Buy
13:48:54	R2037	On 05/05/2022			Bond Future	1	29,000,000	0.00 Member	Sell
13:53:24	R2037	On 05/05/2022			Bond Future	1	29,000,000	0.00 Client	Buy
13:53:24	R2037	On 05/05/2022			Bond Future	1	29,000,000	0.00 Member	Sell
16:21:22	R2037	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
16:21:22	R2037	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
16:45:58	R2037	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
16:45:58	R2037	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
17:35:44	R2037	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
17:35:44	R2037	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
Total for R2037 Bond Future						10	119,000,000	0.00	
11:23:32	R2044	On 05/05/2022			Bond Future	1	110,600,000	0.00 Member	Sell
11:23:32	R2044	On 05/05/2022			Bond Future	1	110,600,000	0.00 Member	Buy
11:45:51	R2044	On 05/05/2022			Bond Future	1	8,600,000	0.00 Member	Buy
11:45:51	R2044	On 05/05/2022			Bond Future	1	110,600,000	0.00 Member	Sell
13:44:58	R2044	On 05/05/2022			Bond Future	1	12,200,000	0.00 Member	Sell
14:15:01	R2044	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
14:15:01	R2044	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
14:24:05	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
14:25:34	R2044	On 05/05/2022			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
14:25:34	R2044	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
14:25:34	R2044	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Sell
14:25:34	R2044	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Buy
14:25:34	R2044	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Buy
14:25:34	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
14:25:34	R2044	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
14:25:34	R2044	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
14:25:34	R2044	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Buy
14:25:34	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
14:25:34	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Buy
14:25:34	R2044	On 05/05/2022			Bond Future	1	2,900,000	0.00 Client	Buy
14:25:34	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Sell
14:25:34	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Buy
15:51:13	R2044	On 05/05/2022			Bond Future	1	100,000,000	0.00 Client	Buy
15:51:13	R2044	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
16:18:30	R2044	On 05/05/2022			Bond Future	1	2,400,000	0.00 Client	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	40,600,000	0.00 Member	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	11,900,000	0.00 Member	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Sell
16:18:30	R2044	On 05/05/2022			Bond Future	1	6,500,000	0.00 Client	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Sell
16:18:30	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Sell
16:18:30	R2044	On 05/05/2022			Bond Future	1	11,900,000	0.00 Member	Sell
16:18:30	R2044	On 05/05/2022			Bond Future	1	11,900,000	0.00 Client	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Sell
16:18:30	R2044	On 05/05/2022			Bond Future	1	40,600,000	0.00 Client	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	40,600,000	0.00 Member	Sell
16:18:30	R2044	On 05/05/2022			Bond Future	1	8,200,000	0.00 Client	Buy
16:18:30	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Buy
16:18:31	R2044	On 05/05/2022			Bond Future	1	19,500,000	0.00 Client	Buy
16:18:31	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:31	R2044	On 05/05/2022		Bond Future	1	6,800,000	0.00 Member	Sell
16:18:31	R2044	On 05/05/2022		Bond Future	1	6,800,000	0.00 Member	Buy
16:18:31	R2044	On 05/05/2022		Bond Future	1	1,800,000	0.00 Member	Sell
16:18:31	R2044	On 05/05/2022		Bond Future	1	1,800,000	0.00 Member	Buy
16:18:31	R2044	On 05/05/2022		Bond Future	1	2,000,000	0.00 Member	Sell
16:18:31	R2044	On 05/05/2022		Bond Future	1	2,000,000	0.00 Member	Buy
16:18:31	R2044	On 05/05/2022		Bond Future	1	19,500,000	0.00 Member	Sell
16:18:31	R2044	On 05/05/2022		Bond Future	1	19,500,000	0.00 Member	Buy
16:18:31	R2044	On 05/05/2022		Bond Future	1	6,800,000	0.00 Client	Buy
16:18:31	R2044	On 05/05/2022		Bond Future	1	8,600,000	0.00 Member	Sell
16:18:31	R2044	On 05/05/2022		Bond Future	1	8,600,000	0.00 Client	Buy
16:18:31	R2044	On 05/05/2022		Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2044 Bond Future					56	1,112,400,000	0.00	
Grand Total for all Instruments					111	4,653,800,000	0.00	