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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/04/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:40:24	I2038	On 04/08/2022		Bond Future	1	5,200,000	0.00 Member	Sell
14:40:24	I2038	On 04/08/2022		Bond Future	1	5,200,000	0.00 Member	Buy
14:54:19	I2038	On 04/08/2022		Bond Future	1	5,200,000	0.00 Member	Sell
14:54:19	I2038	On 04/08/2022		Bond Future	1	5,200,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>20,800,000</b>	<b>0.00</b>	
8:06:56	R186	On 05/05/2022		Bond Future	1	50,000,000	0.00 Member	Sell
8:06:56	R186	On 05/05/2022		Bond Future	1	50,000,000	0.00 Member	Buy
10:41:57	R186	On 05/05/2022		Bond Future	1	50,000,000	0.00 Member	Buy
10:41:57	R186	On 05/05/2022		Bond Future	1	50,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>200,000,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:56	R2023	On 05/05/2022			Bond Future	1	62,100,000	0.00 Member	Buy
17:14:30	R2023	On 05/05/2022			Bond Future	1	35,200,000	0.00 Member	Sell
17:15:22	R2023	On 05/05/2022			Bond Future	1	26,900,000	0.00 Member	Buy
17:15:22	R2023	On 05/05/2022			Bond Future	1	26,900,000	0.00 Member	Sell
17:15:22	R2023	On 05/05/2022			Bond Future	1	26,900,000	0.00 Client	Sell
17:15:22	R2023	On 05/05/2022			Bond Future	1	35,200,000	0.00 Member	Buy
17:15:22	R2023	On 05/05/2022			Bond Future	1	35,200,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>7</b>	<b>248,400,000</b>	<b>0.00</b>	
13:08:11	R2030	On 05/05/2022			Bond Future	1	29,900,000	0.00 Member	Sell
13:08:11	R2030	On 04/08/2022			Bond Future	1	585,000,000	0.00 Member	Sell
13:08:11	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
13:08:11	R2030	On 05/05/2022			Bond Future	1	29,900,000	0.00 Member	Buy
13:59:01	R2030	On 05/05/2022			Bond Future	1	29,900,000	0.00 Member	Sell
13:59:01	R2030	On 05/05/2022			Bond Future	1	29,900,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	193,800,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	193,800,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	106,100,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	106,100,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	53,900,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	37,800,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	37,800,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	30,700,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	30,700,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	193,800,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	30,000,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	8,800,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	30,700,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	106,100,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	53,900,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	53,900,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	52,700,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	52,700,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	30,000,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	21,000,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	21,000,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	21,000,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	13,200,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	37,800,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	13,200,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	13,200,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	30,000,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	8,800,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	8,800,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	52,700,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
14:00:37	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
14:00:37	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>59</b>	<b>2,459,600,000</b>	<b>0.00</b>	
13:08:11	R2044	On 04/08/2022			Bond Future	1	19,800,000	0.00 Member	Buy
13:08:11	R2044	On 04/08/2022			Bond Future	1	15,400,000	0.00 Member	Sell
13:29:28	R2044	On 05/05/2022			Bond Future	1	32,200,000	0.00 Member	Buy
13:29:28	R2044	On 05/05/2022			Bond Future	1	32,200,000	0.00 Member	Sell
14:01:50	R2044	On 05/05/2022			Bond Future	1	32,200,000	0.00 Client	Sell
14:01:50	R2044	On 05/05/2022			Bond Future	1	32,200,000	0.00 Member	Buy
14:03:15	R2044	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Buy
14:03:15	R2044	On 04/08/2022			Bond Future	1	4,400,000	0.00 Client	Sell
14:03:15	R2044	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Sell
14:03:15	R2044	On 04/08/2022			Bond Future	1	15,400,000	0.00 Member	Buy
14:03:15	R2044	On 04/08/2022			Bond Future	1	15,400,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>11</b>	<b>208,000,000</b>	<b>0.00</b>	
13:29:28	R2048	On 05/05/2022			Bond Future	1	405,200,000	0.00 Member	Buy
13:29:28	R2048	On 04/08/2022			Bond Future	1	214,900,000	0.00 Member	Buy
13:29:28	R2048	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
13:29:28	R2048	On 05/05/2022			Bond Future	1	14,200,000	0.00 Member	Sell
14:04:59	R2048	On 05/05/2022			Bond Future	1	211,300,000	0.00 Member	Sell
14:04:59	R2048	On 05/05/2022			Bond Future	1	22,900,000	0.00 Member	Sell
14:04:59	R2048	On 05/05/2022			Bond Future	1	14,200,000	0.00 Client	Sell
14:04:59	R2048	On 05/05/2022			Bond Future	1	115,600,000	0.00 Member	Sell
14:04:59	R2048	On 05/05/2022			Bond Future	1	22,900,000	0.00 Member	Buy
14:04:59	R2048	On 05/05/2022			Bond Future	1	22,900,000	0.00 Client	Sell
14:04:59	R2048	On 05/05/2022			Bond Future	1	41,200,000	0.00 Member	Buy
14:04:59	R2048	On 05/05/2022			Bond Future	1	41,200,000	0.00 Member	Sell
14:04:59	R2048	On 05/05/2022			Bond Future	1	211,300,000	0.00 Member	Buy
14:04:59	R2048	On 05/05/2022			Bond Future	1	115,600,000	0.00 Member	Buy
14:04:59	R2048	On 05/05/2022			Bond Future	1	115,600,000	0.00 Client	Sell
14:04:59	R2048	On 05/05/2022			Bond Future	1	14,200,000	0.00 Member	Buy
14:04:59	R2048	On 05/05/2022			Bond Future	1	211,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:04:59	R2048	On 05/05/2022			Bond Future	1	41,200,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	58,700,000	0.00 Member	Buy
14:06:20	R2048	On 04/08/2022			Bond Future	1	58,700,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	57,400,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Buy
14:06:20	R2048	On 04/08/2022			Bond Future	1	32,600,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	14,300,000	0.00 Member	Buy
14:06:20	R2048	On 04/08/2022			Bond Future	1	14,300,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	20,100,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Buy
14:06:20	R2048	On 04/08/2022			Bond Future	1	4,100,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	32,600,000	0.00 Member	Buy
14:06:20	R2048	On 04/08/2022			Bond Future	1	32,600,000	0.00 Member	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	20,100,000	0.00 Member	Buy
14:06:20	R2048	On 04/08/2022			Bond Future	1	20,100,000	0.00 Member	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	14,300,000	0.00 Member	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	14,100,000	0.00 Member	Buy
14:06:20	R2048	On 04/08/2022			Bond Future	1	14,100,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	14,100,000	0.00 Member	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	57,400,000	0.00 Member	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	3,000,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Buy
14:06:20	R2048	On 04/08/2022			Bond Future	1	5,800,000	0.00 Client	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	58,700,000	0.00 Member	Sell
14:06:20	R2048	On 04/08/2022			Bond Future	1	57,400,000	0.00 Member	Buy
14:06:21	R2048	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Sell
14:06:21	R2048	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
14:06:21	R2048	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
14:06:21	R2048	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
14:06:21	R2048	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
14:06:21	R2048	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Sell
14:06:21	R2048	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:21	R2048	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
14:06:21	R2048	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
14:06:21	R2048	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
14:06:21	R2048	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>56</b>	<b>2,480,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>141</b>	<b>5,617,200,000</b>	<b>0.00</b>	