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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/07/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:47:54	I2025	On 04/08/2022		Bond Future	1	4,900,000	0.00 Client	Buy
11:47:54	I2025	On 04/08/2022		Bond Future	1	4,900,000	0.00 Client	Sell
16:50:32	I2025	On 04/08/2022		Bond Future	1	57,500,000	0.00 Member	Sell
17:28:07	I2025	On 04/08/2022		Bond Future	1	57,500,000	0.00 Client	Buy
Total for I2025 Bond Future					4	124,800,000	0.00	
10:49:08	I2038	On 03/11/2022		Bond Future	1	7,000,000	0.00 Member	Sell
10:49:08	I2038	On 03/11/2022		Bond Future	1	7,000,000	0.00 Member	Buy
10:56:01	I2038	On 03/11/2022		Bond Future	1	7,000,000	0.00 Client	Buy
10:56:01	I2038	On 03/11/2022		Bond Future	1	7,000,000	0.00 Member	Sell
14:12:06	I2038	On 04/08/2022		Bond Future	1	5,800,000	0.00 Member	Sell
16:11:08	I2038	On 04/08/2022		Bond Future	1	5,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						6	39,600,000	0.00	
15:21:02	I2046	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:21:02	I2046	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:52:29	I2046	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:52:29	I2046	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
Total for I2046 Bond Future						4	6,000,000	0.00	
14:12:06	I2050	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
15:21:02	I2050	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:21:02	I2050	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:52:38	I2050	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:52:38	I2050	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:06:14	I2050	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Buy
Total for I2050 Bond Future						6	13,600,000	0.00	
8:13:09	R186	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Sell
8:13:09	R186	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Buy
11:41:27	R186	On 04/08/2022			Bond Future	1	2,400,000	0.00 Client	Buy
11:41:27	R186	On 04/08/2022			Bond Future	1	2,400,000	0.00 Client	Sell
14:04:15	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
14:04:15	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:23:48	R186	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Buy
17:23:48	R186	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R186 Bond Future						8	36,800,000	0.00	
12:01:20	R197	On 04/08/2022			Bond Future	1	2,500,000	0.00 Client	Buy
12:01:20	R197	On 04/08/2022			Bond Future	1	2,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R197 Bond Future						2	5,000,000	0.00	
16:14:53	R2023	On 04/08/2022			Bond Future	1	12,000,000	0.00 Member	Sell
16:28:48	R2023	On 04/08/2022			Bond Future	1	12,000,000	0.00 Client	Buy
Total for R2023 Bond Future						2	24,000,000	0.00	
11:46:19	R2030	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Sell
11:46:19	R2030	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Buy
16:05:08	R2030	On 03/08/2023	10.40	Call	Bond Future	1	101,200,000	0.00 Member	Buy
16:05:08	R2030	On 03/08/2023	12.59	Put	Bond Future	1	101,200,000	0.00 Member	Sell
16:05:08	R2030	On 03/08/2023	12.59	Put	Bond Future	1	101,200,000	0.00 Member	Buy
16:05:08	R2030	On 03/08/2023	10.40	Call	Bond Future	1	101,200,000	0.00 Member	Sell
17:01:46	R2030	On 03/08/2023	12.59	Put	Bond Future	1	101,200,000	0.00 Member	Buy
17:01:46	R2030	On 03/08/2023	12.59	Put	Bond Future	1	1,900,000	0.00 Member	Sell
17:01:58	R2030	On 03/08/2023	10.40	Call	Bond Future	1	101,200,000	0.00 Member	Sell
17:01:58	R2030	On 03/08/2023	10.40	Call	Bond Future	1	1,900,000	0.00 Member	Buy
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	13,100,000	0.00 Client	Sell
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	10,000,000	0.00 Member	Sell
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	5,700,000	0.00 Member	Buy
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	5,700,000	0.00 Client	Sell
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	5,700,000	0.00 Member	Sell
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	1,900,000	0.00 Member	Buy
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	10,000,000	0.00 Member	Buy
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	10,000,000	0.00 Client	Sell
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	55,000,000	0.00 Client	Sell
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	13,100,000	0.00 Member	Buy
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	1,900,000	0.00 Client	Sell
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	15,500,000	0.00 Member	Buy
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	15,500,000	0.00 Member	Sell
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	13,100,000	0.00 Member	Sell
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	55,000,000	0.00 Member	Buy
17:39:29	R2030	On 03/08/2023	12.59	Put	Bond Future	1	55,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:09:20	R2032	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:09:20	R2032	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R2032 Bond Future						16	59,800,000	0.00	
11:53:01	R2035	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Buy
11:53:01	R2035	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Sell
16:53:41	R2035	On 03/11/2022			Bond Future	1	5,800,000	0.00 Member	Sell
16:53:41	R2035	On 03/11/2022			Bond Future	1	5,800,000	0.00 Member	Buy
17:09:38	R2035	On 03/11/2022			Bond Future	1	5,800,000	0.00 Member	Sell
17:09:38	R2035	On 03/11/2022			Bond Future	1	5,800,000	0.00 Client	Buy
Total for R2035 Bond Future						6	26,000,000	0.00	
11:51:15	R2037	On 04/08/2022			Bond Future	1	6,900,000	0.00 Client	Sell
11:51:15	R2037	On 04/08/2022			Bond Future	1	6,900,000	0.00 Client	Buy
Total for R2037 Bond Future						2	13,800,000	0.00	
11:54:24	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Sell
11:54:24	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
17:23:48	R2040	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Sell
17:23:48	R2040	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R2040 Bond Future						4	6,200,000	0.00	
12:57:51	R2044	On 04/08/2022			Bond Future	1	222,600,000	0.00 Member	Sell
12:57:51	R2044	On 04/08/2022			Bond Future	1	40,000,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	19,600,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	8,400,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	38,600,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	38,600,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	11,600,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	13,100,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	6,600,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	10,300,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	38,600,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	40,000,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	61,500,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	61,500,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	40,000,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	10,300,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	10,300,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	13,100,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	19,600,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	19,600,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	61,500,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	11,600,000	0.00 Client	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	11,600,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	13,100,000	0.00 Member	Buy
14:07:18	R2044	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Sell
14:07:18	R2044	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Buy
17:23:48	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
17:23:48	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						42	892,400,000	0.00	
11:49:41	R209	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Sell
11:49:41	R209	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R209 Bond Future						2	5,400,000	0.00	
11:44:05	R213	On 04/08/2022			Bond Future	1	4,200,000	0.00 Client	Sell
11:44:05	R213	On 04/08/2022			Bond Future	1	4,200,000	0.00 Client	Buy
Total for R213 Bond Future						2	8,400,000	0.00	
11:59:52	R214	On 04/08/2022			Bond Future	1	5,800,000	0.00 Client	Buy
11:59:52	R214	On 04/08/2022			Bond Future	1	5,800,000	0.00 Client	Sell
Total for R214 Bond Future						2	11,600,000	0.00	
Grand Total for all Instruments						152	2,490,200,000	0.00	