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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:19:48	I2025	On 03/11/2022		Bond Future	1	19,400,000	0.00 Member	Buy
13:57:57	I2025	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Sell
14:03:30	I2025	On 03/11/2022		Bond Future	1	200,000	0.00 Member	Buy
14:03:30	I2025	On 03/11/2022		Bond Future	1	17,500,000	0.00 Member	Sell
14:03:30	I2025	On 03/11/2022		Bond Future	1	200,000	0.00 Client	Sell
14:03:30	I2025	On 03/11/2022		Bond Future	1	17,500,000	0.00 Client	Sell
14:03:30	I2025	On 03/11/2022		Bond Future	1	200,000	0.00 Member	Sell
14:03:30	I2025	On 03/11/2022		Bond Future	1	17,500,000	0.00 Member	Buy
14:03:31	I2025	On 03/11/2022		Bond Future	1	500,000	0.00 Client	Sell
14:03:31	I2025	On 03/11/2022		Bond Future	1	800,000	0.00 Member	Buy
14:03:31	I2025	On 03/11/2022		Bond Future	1	800,000	0.00 Client	Sell
14:03:31	I2025	On 03/11/2022		Bond Future	1	400,000	0.00 Member	Buy
14:03:31	I2025	On 03/11/2022		Bond Future	1	400,000	0.00 Client	Sell
14:03:31	I2025	On 03/11/2022		Bond Future	1	800,000	0.00 Member	Sell
14:03:31	I2025	On 03/11/2022		Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:03:31	I2025	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Buy
Total for I2025 Bond Future					16	77,600,000	0.00	
15:57:30	R186	On 03/11/2022		Bond Future	1	1,600,000	0.00 Client	Buy
15:57:30	R186	On 03/11/2022		Bond Future	1	1,600,000	0.00 Client	Sell
15:58:18	R186	On 03/11/2022		Bond Future	1	6,700,000	0.00 Client	Buy
15:58:18	R186	On 03/11/2022		Bond Future	1	6,700,000	0.00 Client	Sell
Total for R186 Bond Future					4	16,600,000	0.00	
12:33:43	R2040	On 03/11/2022		Bond Future	1	2,500,000	0.00 Member	Buy
12:33:43	R2040	On 03/11/2022		Bond Future	1	2,500,000	0.00 Member	Sell
13:24:24	R2040	On 03/11/2022		Bond Future	1	2,500,000	0.00 Member	Sell
13:24:24	R2040	On 03/11/2022		Bond Future	1	2,500,000	0.00 Client	Buy
Total for R2040 Bond Future					4	10,000,000	0.00	
9:34:24	R2044	On 03/11/2022		Bond Future	1	43,100,000	0.00 Member	Buy
9:34:24	R2044	On 03/11/2022		Bond Future	1	7,100,000	0.00 Member	Sell
9:39:03	R2044	On 03/11/2022		Bond Future	1	300,000	0.00 Member	Buy
9:39:03	R2044	On 03/11/2022		Bond Future	1	300,000	0.00 Member	Sell
9:39:03	R2044	On 03/11/2022		Bond Future	1	12,700,000	0.00 Member	Buy
9:39:03	R2044	On 03/11/2022		Bond Future	1	1,300,000	0.00 Client	Sell
9:39:03	R2044	On 03/11/2022		Bond Future	1	700,000	0.00 Client	Sell
9:39:03	R2044	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Buy
9:39:03	R2044	On 03/11/2022		Bond Future	1	5,200,000	0.00 Member	Buy
9:39:03	R2044	On 03/11/2022		Bond Future	1	1,300,000	0.00 Member	Buy
9:39:03	R2044	On 03/11/2022		Bond Future	1	6,700,000	0.00 Client	Sell
9:39:03	R2044	On 03/11/2022		Bond Future	1	300,000	0.00 Client	Sell
9:39:03	R2044	On 03/11/2022		Bond Future	1	1,300,000	0.00 Member	Sell
9:39:03	R2044	On 03/11/2022		Bond Future	1	12,700,000	0.00 Member	Sell
9:39:03	R2044	On 03/11/2022		Bond Future	1	9,100,000	0.00 Member	Buy
9:39:03	R2044	On 03/11/2022		Bond Future	1	9,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:39:03	R2044	On 03/11/2022			Bond Future	1	9,100,000	0.00 Member	Sell
9:39:03	R2044	On 03/11/2022			Bond Future	1	6,700,000	0.00 Member	Buy
9:39:03	R2044	On 03/11/2022			Bond Future	1	6,700,000	0.00 Member	Sell
9:39:03	R2044	On 03/11/2022			Bond Future	1	5,200,000	0.00 Client	Sell
9:39:03	R2044	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Sell
9:39:03	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
9:39:03	R2044	On 03/11/2022			Bond Future	1	12,700,000	0.00 Client	Sell
9:49:07	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
9:49:07	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
10:06:11	R2044	On 03/11/2022			Bond Future	1	43,100,000	0.00 Member	Sell
10:06:11	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	6,700,000	0.00 Member	Sell
10:14:26	R2044	On 03/11/2022			Bond Future	1	6,700,000	0.00 Client	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	12,700,000	0.00 Member	Sell
10:14:26	R2044	On 03/11/2022			Bond Future	1	9,100,000	0.00 Member	Sell
10:14:26	R2044	On 03/11/2022			Bond Future	1	9,100,000	0.00 Member	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	6,700,000	0.00 Member	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Sell
10:14:26	R2044	On 03/11/2022			Bond Future	1	5,200,000	0.00 Client	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	12,700,000	0.00 Client	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Sell
10:14:26	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
10:14:26	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	12,700,000	0.00 Member	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	9,100,000	0.00 Client	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
10:14:26	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
10:14:26	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R2044 Bond Future						48	316,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:34:24	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
9:34:24	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
9:49:07	R2048	On 03/11/2022			Bond Future	1	43,100,000	0.00 Member	Buy
9:49:07	R2048	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Sell
10:06:11	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
10:06:11	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
10:16:09	R2048	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Buy
10:16:09	R2048	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
10:16:09	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	9,100,000	0.00 Member	Buy
10:16:09	R2048	On 03/11/2022			Bond Future	1	9,100,000	0.00 Client	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	9,100,000	0.00 Member	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	6,700,000	0.00 Client	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	6,700,000	0.00 Member	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	12,700,000	0.00 Member	Buy
10:16:09	R2048	On 03/11/2022			Bond Future	1	12,700,000	0.00 Client	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	12,700,000	0.00 Member	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	1,300,000	0.00 Client	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Sell
10:16:09	R2048	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
10:16:09	R2048	On 03/11/2022			Bond Future	1	6,700,000	0.00 Member	Buy
10:16:09	R2048	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Buy
10:16:09	R2048	On 03/11/2022			Bond Future	1	5,200,000	0.00 Client	Sell
13:46:11	R2048	On 03/11/2022			Bond Future	1	3,700,000	0.00 Member	Buy
13:46:11	R2048	On 03/11/2022			Bond Future	1	3,700,000	0.00 Client	Sell
15:29:18	R2048	On 03/11/2022			Bond Future	1	840,300,000	0.00 Member	Buy
15:29:18	R2048	On 03/11/2022			Bond Future	1	90,400,000	0.00 Member	Sell
15:34:41	R2048	On 03/11/2022			Bond Future	1	435,400,000	0.00 Member	Sell
15:34:41	R2048	On 03/11/2022			Bond Future	1	435,400,000	0.00 Client	Sell
15:34:41	R2048	On 03/11/2022			Bond Future	1	314,500,000	0.00 Member	Buy
15:34:41	R2048	On 03/11/2022			Bond Future	1	314,500,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:34:41	R2048	On 03/11/2022		Bond Future	1	314,500,000	0.00 Member	Sell
15:34:41	R2048	On 03/11/2022		Bond Future	1	90,400,000	0.00 Member	Buy
15:34:41	R2048	On 03/11/2022		Bond Future	1	90,400,000	0.00 Client	Sell
15:34:41	R2048	On 03/11/2022		Bond Future	1	435,400,000	0.00 Member	Buy
Total for R2048 Bond Future					39	3,527,200,000	0.00	
Grand Total for all Instruments					111	3,948,000,000	0.00	