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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/01/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:38:43	I2050	On 03/02/2022		Bond Future	1	6,800,000	0.00 Member	Sell
15:10:25	I2050	On 03/02/2022		Bond Future	1	6,800,000	0.00 Client	Buy
Total for I2050 Bond Future					2	13,600,000	0.00	
11:56:01	R186	On 03/02/2022		Bond Future	1	309,600,000	0.00 Member	Buy
12:27:01	R186	On 03/02/2022		Bond Future	1	309,600,000	0.00 Client	Sell
Total for R186 Bond Future					2	619,200,000	0.00	
16:13:36	R2030	On 03/02/2022		Bond Future	1	13,600,000	0.00 Member	Buy
16:21:30	R2030	On 03/02/2022		Bond Future	1	400,000	0.00 Member	Sell
16:23:45	R2030	On 03/02/2022		Bond Future	1	13,200,000	0.00 Member	Buy
16:23:45	R2030	On 03/02/2022		Bond Future	1	13,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:23:45	R2030	On 03/02/2022			Bond Future	1	13,200,000	0.00 Member	Sell
16:23:45	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Sell
16:23:45	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
Total for R2030 Bond Future						7	54,400,000	0.00	
15:59:42	R2032	On 03/02/2022			Bond Future	1	256,900,000	0.00 Member	Buy
16:09:13	R2032	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	15,600,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	3,100,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,600,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	15,600,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	7,000,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	7,000,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	7,000,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	72,000,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	4,100,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			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
16:12:52	R2032	On 03/02/2022			Bond Future	1	3,200,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	22,800,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	22,800,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	11,500,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	11,500,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	4,100,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	18,200,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	18,200,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	41,100,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	41,100,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	15,600,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	16,100,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	16,100,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	72,000,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	72,000,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	4,100,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	11,500,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
16:12:52	R2032	On 03/02/2022			Bond Future	1	22,800,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	18,200,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	41,100,000	0.00 Client	Sell
16:12:52	R2032	On 03/02/2022			Bond Future	1	16,100,000	0.00 Client	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	12,400,000	0.00 Client	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	13,500,000	0.00 Client	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	4,400,000	0.00 Member	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	12,400,000	0.00 Member	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	13,500,000	0.00 Member	Buy
16:14:05	R2032	On 03/02/2022			Bond Future	1	13,500,000	0.00 Member	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Buy
16:14:05	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
16:14:05	R2032	On 03/02/2022			Bond Future	1	4,400,000	0.00 Member	Buy
16:14:05	R2032	On 03/02/2022			Bond Future	1	4,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
16:14:05	R2032	On 03/02/2022			Bond Future	1	12,400,000	0.00 Member	Buy
16:14:05	R2032	On 03/02/2022			Bond Future	1	3,400,000	0.00 Client	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Sell
16:14:05	R2032	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R2032 Bond Future						70	1,027,600,000	0.00	
12:53:16	R2035	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:05:03	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
13:06:54	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
13:06:54	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
13:06:54	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
13:06:54	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
13:06:54	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
13:06:54	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
13:06:54	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
13:06:54	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
Total for R2035 Bond Future						10	4,400,000	0.00	
14:52:51	R2037	On 03/02/2022			Bond Future	1	117,100,000	0.00 Member	Buy
15:32:32	R2037	On 03/02/2022			Bond Future	1	16,500,000	0.00 Member	Sell
15:33:18	R2037	On 03/02/2022			Bond Future	1	87,500,000	0.00 Member	Sell
15:33:18	R2037	On 03/02/2022			Bond Future	1	10,700,000	0.00 Member	Sell
15:33:18	R2037	On 03/02/2022			Bond Future	1	16,500,000	0.00 Client	Sell
15:33:18	R2037	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Buy
15:33:18	R2037	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Sell
15:33:18	R2037	On 03/02/2022			Bond Future	1	10,700,000	0.00 Client	Sell
15:33:18	R2037	On 03/02/2022			Bond Future	1	16,500,000	0.00 Member	Buy
15:33:18	R2037	On 03/02/2022			Bond Future	1	87,500,000	0.00 Client	Sell
15:33:18	R2037	On 03/02/2022			Bond Future	1	87,500,000	0.00 Member	Buy
15:33:18	R2037	On 03/02/2022			Bond Future	1	10,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:33:18	R2037	On 03/02/2022			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R2037 Bond Future						13	468,400,000	0.00	
14:52:51	R2040	On 03/02/2022			Bond Future	1	133,900,000	0.00 Member	Buy
15:26:18	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	118,800,000	0.00 Member	Buy
15:28:12	R2040	On 03/02/2022			Bond Future	1	118,800,000	0.00 Member	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	2,400,000	0.00 Client	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Buy
15:28:12	R2040	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
15:28:12	R2040	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	118,800,000	0.00 Client	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Client	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:28:12	R2040	On 03/02/2022			Bond Future	1	1,400,000	0.00 Client	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:28:12	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Buy
15:28:12	R2040	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Buy
Total for R2040 Bond Future						19	535,600,000	0.00	
14:23:52	R2048	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
14:23:52	R2048	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
15:40:21	R2048	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
15:40:21	R2048	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R2048 Bond Future						4	400,000	0.00	
14:23:52	R209	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:23:52	R209	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
15:40:04	R209	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
15:40:04	R209	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
Total for R209 Bond Future						4	800,000	0.00	
14:23:52	R214	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
14:23:52	R214	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
15:40:13	R214	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
15:40:13	R214	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
Total for R214 Bond Future						4	1,200,000	0.00	
Grand Total for all Instruments						135	2,725,600,000	0.00	