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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:42	ALBI	On 05/05/2022		Index Future	1	50,000	0.00 Member	Buy
16:19:42	ALBI	On 05/05/2022		Index Future	1	50,000	0.00 Member	Sell
17:05:20	ALBI	On 05/05/2022		Index Future	1	50,000	0.00 Member	Buy
17:05:20	ALBI	On 05/05/2022		Index Future	1	50,000	0.00 Member	Sell
Total for ALBI Index Future					4	200,000	0.00	
13:19:16	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Sell
13:19:16	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
17:24:32	R2030	On 05/05/2022		Bond Future	1	30,400,000	0.00 Member	Sell
17:24:32	R2030	On 05/05/2022		Bond Future	1	8,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:43:23	R2030	On 05/05/2022			Bond Future	1	11,800,000	0.00 Member	Buy
17:43:23	R2030	On 05/05/2022			Bond Future	1	10,600,000	0.00 Member	Buy
17:43:23	R2030	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Sell
17:43:23	R2030	On 05/05/2022			Bond Future	1	10,600,000	0.00 Client	Buy
17:43:23	R2030	On 05/05/2022			Bond Future	1	11,800,000	0.00 Member	Sell
17:43:23	R2030	On 05/05/2022			Bond Future	1	11,800,000	0.00 Client	Buy
17:43:23	R2030	On 05/05/2022			Bond Future	1	10,600,000	0.00 Member	Sell
17:43:23	R2030	On 05/05/2022			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2030 Bond Future						10	121,600,000	0.00	
9:45:39	R2035	On 05/05/2022			Bond Future	1	3,300,000	0.00 Member	Sell
10:16:49	R2035	On 05/05/2022			Bond Future	1	3,300,000	0.00 Client	Buy
12:31:03	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
12:31:03	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
12:38:45	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
12:38:45	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
Total for R2035 Bond Future						6	7,400,000	0.00	
12:31:03	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
12:31:03	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
12:39:10	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
12:39:10	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
Total for R2037 Bond Future						4	800,000	0.00	
12:31:03	R2040	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
12:31:03	R2040	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
12:39:35	R2040	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Buy
12:39:35	R2040	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
13:10:10	R2040	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
13:10:10	R2040	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
13:57:27	R2040	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:57:27	R2040	On 05/05/2022			Bond Future	1	100,000,000	0.00 Client	Buy
Total for R2040 Bond Future						8	403,600,000	0.00	
11:24:41	R2044	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Sell
11:24:41	R2044	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Buy
11:28:03	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
11:28:03	R2044	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Buy
11:31:29	R2044	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
11:31:29	R2044	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
11:31:29	R2044	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Buy
11:31:29	R2044	On 05/05/2022			Bond Future	1	800,000	0.00 Client	Sell
11:31:29	R2044	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Sell
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
11:31:29	R2044	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
11:31:29	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
12:31:03	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
12:31:03	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
12:40:12	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Buy
12:40:12	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
Total for R2044 Bond Future						25	20,400,000	0.00	
9:46:48	R2048	On 05/05/2022			Bond Future	1	8,900,000	0.00 Member	Buy
9:46:48	R2048	On 05/05/2022			Bond Future	1	8,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:24:06	R2048	On 05/05/2022			Bond Future	1	8,900,000	0.00 Member	Sell
10:24:06	R2048	On 05/05/2022			Bond Future	1	8,900,000	0.00 Client	Buy
Total for R2048 Bond Future						4	35,600,000	0.00	
13:10:10	R209	On 05/05/2022			Bond Future	1	300,000,000	0.00 Member	Sell
13:10:10	R209	On 05/05/2022			Bond Future	1	300,000,000	0.00 Member	Buy
13:57:54	R209	On 05/05/2022			Bond Future	1	300,000,000	0.00 Client	Buy
13:57:54	R209	On 05/05/2022			Bond Future	1	300,000,000	0.00 Member	Sell
Total for R209 Bond Future						4	1,200,000,000	0.00	
Grand Total for all Instruments						67	1,789,620,000	0.00	