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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:07:32	R186	On 05/05/2022		Bond Future	1	5,000,000	0.00 Client	Buy
9:07:32	R186	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Sell
11:10:26	R186	On 05/05/2022		Bond Future	1	5,800,000	0.00 Member	Sell
11:13:00	R186	On 05/05/2022		Bond Future	1	5,800,000	0.00 Client	Buy
11:19:56	R186	On 05/05/2022		Bond Future	1	1,300,000	0.00 Member	Sell
15:21:59	R186	On 05/05/2022		Bond Future	1	1,000,000	0.00 Member	Buy
15:38:36	R186	On 05/05/2022		Bond Future	1	1,000,000	0.00 Client	Sell
16:09:51	R186	On 05/05/2022		Bond Future	1	800,000	0.00 Member	Buy
16:10:54	R186	On 05/05/2022		Bond Future	1	800,000	0.00 Member	Sell
16:10:54	R186	On 05/05/2022		Bond Future	1	500,000	0.00 Member	Sell
16:10:54	R186	On 05/05/2022		Bond Future	1	500,000	0.00 Client	Buy
16:10:54	R186	On 05/05/2022		Bond Future	1	500,000	0.00 Member	Buy
16:10:54	R186	On 05/05/2022		Bond Future	1	800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						13	28,800,000	0.00	
9:34:29	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
9:34:29	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy
9:34:29	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
9:34:29	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:10:26	R2030	On 05/05/2022			Bond Future	1	24,800,000	0.00 Member	Sell
11:15:20	R2030	On 05/05/2022			Bond Future	1	24,800,000	0.00 Client	Buy
15:21:59	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:37:15	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy
17:44:52	R2030	On 05/05/2022			Bond Future	1	13,400,000	0.00 Member	Buy
17:44:52	R2030	On 05/05/2022			Bond Future	1	13,400,000	0.00 Client	Sell
Total for R2030 Bond Future						10	82,400,000	0.00	
10:42:04	R2032	On 05/05/2022			Bond Future	1	11,600,000	0.00 Member	Sell
10:42:04	R2032	On 05/05/2022			Bond Future	1	11,600,000	0.00 Member	Buy
12:24:44	R2032	On 05/05/2022			Bond Future	1	11,600,000	0.00 Member	Buy
12:24:44	R2032	On 05/05/2022			Bond Future	1	11,600,000	0.00 Client	Sell
Total for R2032 Bond Future						4	46,400,000	0.00	
10:42:04	R2035	On 05/05/2022			Bond Future	1	13,700,000	0.00 Member	Sell
10:42:04	R2035	On 05/05/2022			Bond Future	1	13,700,000	0.00 Member	Buy
12:25:08	R2035	On 05/05/2022			Bond Future	1	13,700,000	0.00 Member	Buy
12:25:08	R2035	On 05/05/2022			Bond Future	1	13,700,000	0.00 Client	Sell
15:29:50	R2035	On 05/05/2022			Bond Future	1	129,000,000	0.00 Member	Buy
15:29:50	R2035	On 05/05/2022			Bond Future	1	129,000,000	0.00 Member	Sell
15:35:40	R2035	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Sell
15:35:40	R2035	On 05/05/2022			Bond Future	1	129,000,000	0.00 Member	Buy
15:39:21	R2035	On 05/05/2022			Bond Future	1	3,000,000	0.00 Client	Buy
15:39:21	R2035	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	3,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	4,200,000	0.00 Client	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	4,200,000	0.00 Member	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	3,800,000	0.00 Client	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	68,300,000	0.00 Client	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Buy
15:53:07	R2035	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Buy
15:53:07	R2035	On 05/05/2022			Bond Future	1	68,300,000	0.00 Member	Buy
15:53:07	R2035	On 05/05/2022			Bond Future	1	4,200,000	0.00 Member	Buy
15:53:07	R2035	On 05/05/2022			Bond Future	1	68,300,000	0.00 Member	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Buy
15:53:07	R2035	On 05/05/2022			Bond Future	1	15,000,000	0.00 Client	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:53:07	R2035	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	3,400,000	0.00 Client	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	3,300,000	0.00 Member	Buy
15:53:07	R2035	On 05/05/2022			Bond Future	1	3,300,000	0.00 Member	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	26,600,000	0.00 Member	Buy
15:53:07	R2035	On 05/05/2022			Bond Future	1	26,600,000	0.00 Client	Sell
15:53:07	R2035	On 05/05/2022			Bond Future	1	26,600,000	0.00 Member	Sell
15:53:08	R2035	On 05/05/2022			Bond Future	1	2,900,000	0.00 Client	Sell
15:53:08	R2035	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Buy
Total for R2035 Bond Future						36	834,800,000	0.00	
10:42:04	R2040	On 05/05/2022			Bond Future	1	53,800,000	0.00 Member	Sell
10:42:04	R2040	On 05/05/2022			Bond Future	1	53,800,000	0.00 Member	Buy
12:26:17	R2040	On 05/05/2022			Bond Future	1	53,800,000	0.00 Client	Sell
12:26:17	R2040	On 05/05/2022			Bond Future	1	53,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						4	215,200,000	0.00	
8:00:23	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
8:00:23	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
8:46:20	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Buy
8:46:20	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
10:42:04	R2044	On 05/05/2022			Bond Future	1	14,000,000	0.00 Member	Sell
10:42:04	R2044	On 05/05/2022			Bond Future	1	14,000,000	0.00 Member	Buy
12:26:43	R2044	On 05/05/2022			Bond Future	1	14,000,000	0.00 Client	Sell
12:26:43	R2044	On 05/05/2022			Bond Future	1	14,000,000	0.00 Member	Buy
13:23:01	R2044	On 05/05/2022			Bond Future	1	6,100,000	0.00 Member	Buy
13:23:01	R2044	On 05/05/2022			Bond Future	1	6,100,000	0.00 Member	Sell
13:26:23	R2044	On 05/05/2022			Bond Future	1	6,100,000	0.00 Client	Buy
13:26:23	R2044	On 05/05/2022			Bond Future	1	6,100,000	0.00 Member	Sell
15:52:07	R2044	On 05/05/2022			Bond Future	1	129,000,000	0.00 Member	Sell
15:52:07	R2044	On 05/05/2022			Bond Future	1	129,000,000	0.00 Member	Buy
15:58:17	R2044	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Buy
15:58:17	R2044	On 05/05/2022			Bond Future	1	129,000,000	0.00 Member	Sell
16:00:37	R2044	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
16:00:37	R2044	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	3,300,000	0.00 Member	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	26,600,000	0.00 Member	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	4,200,000	0.00 Client	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	4,200,000	0.00 Member	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Sell
16:00:37	R2044	On 05/05/2022			Bond Future	1	15,000,000	0.00 Member	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	3,300,000	0.00 Member	Sell
16:00:37	R2044	On 05/05/2022			Bond Future	1	3,300,000	0.00 Client	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	3,800,000	0.00 Client	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	68,300,000	0.00 Member	Sell
16:00:37	R2044	On 05/05/2022			Bond Future	1	68,300,000	0.00 Client	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	68,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:00:37	R2044	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Sell
16:00:37	R2044	On 05/05/2022			Bond Future	1	15,000,000	0.00 Client	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	26,600,000	0.00 Member	Sell
16:00:37	R2044	On 05/05/2022			Bond Future	1	26,600,000	0.00 Client	Buy
16:00:37	R2044	On 05/05/2022			Bond Future	1	4,200,000	0.00 Member	Sell
16:00:38	R2044	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Buy
16:00:38	R2044	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Sell
16:00:38	R2044	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Sell
16:00:38	R2044	On 05/05/2022			Bond Future	1	3,400,000	0.00 Client	Buy
16:00:38	R2044	On 05/05/2022			Bond Future	1	2,900,000	0.00 Client	Buy
Total for R2044 Bond Future						42	862,400,000	0.00	
10:42:04	R209	On 05/05/2022			Bond Future	1	29,300,000	0.00 Member	Sell
10:42:04	R209	On 05/05/2022			Bond Future	1	29,300,000	0.00 Member	Buy
12:27:11	R209	On 05/05/2022			Bond Future	1	29,300,000	0.00 Member	Buy
12:27:11	R209	On 05/05/2022			Bond Future	1	29,300,000	0.00 Client	Sell
14:00:57	R209	On 05/05/2022			Bond Future	1	11,800,000	0.00 Member	Buy
14:00:57	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
14:51:10	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
14:51:10	R209	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Buy
14:51:10	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Sell
14:51:10	R209	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Buy
14:51:10	R209	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Sell
14:51:10	R209	On 05/05/2022			Bond Future	1	4,000,000	0.00 Client	Sell
14:51:10	R209	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell
14:51:10	R209	On 05/05/2022			Bond Future	1	2,800,000	0.00 Client	Sell
15:14:31	R209	On 05/05/2022			Bond Future	1	5,600,000	0.00 Member	Buy
15:14:31	R209	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Sell
15:27:58	R209	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
15:27:58	R209	On 05/05/2022			Bond Future	1	5,600,000	0.00 Member	Sell
15:27:58	R209	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Buy
15:27:58	R209	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
15:27:58	R209	On 05/05/2022			Bond Future	1	5,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						21	188,400,000	0.00	
11:10:26	R213	On 05/05/2022			Bond Future	1	14,300,000	0.00 Member	Sell
11:51:16	R213	On 05/05/2022			Bond Future	1	14,300,000	0.00 Client	Buy
17:44:52	R213	On 05/05/2022			Bond Future	1	5,400,000	0.00 Member	Buy
17:44:52	R213	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
17:44:52	R213	On 05/05/2022			Bond Future	1	5,400,000	0.00 Client	Sell
17:44:52	R213	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R213 Bond Future						6	41,400,000	0.00	
11:21:22	R214	On 05/05/2022			Bond Future	1	23,300,000	0.00 Member	Sell
11:21:22	R214	On 05/05/2022			Bond Future	1	23,300,000	0.00 Member	Buy
12:23:00	R214	On 05/05/2022			Bond Future	1	23,300,000	0.00 Member	Buy
12:23:00	R214	On 05/05/2022			Bond Future	1	23,300,000	0.00 Client	Sell
14:00:57	R214	On 05/05/2022			Bond Future	1	16,600,000	0.00 Member	Buy
14:00:57	R214	On 05/05/2022			Bond Future	1	16,600,000	0.00 Member	Sell
14:50:13	R214	On 05/05/2022			Bond Future	1	16,600,000	0.00 Client	Sell
14:50:13	R214	On 05/05/2022			Bond Future	1	16,600,000	0.00 Member	Buy
Total for R214 Bond Future						8	159,600,000	0.00	
Grand Total for all Instruments						144	2,459,400,000	0.00	