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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:54:05	R186	On 05/05/2022		Bond Future	1	25,000,000	0.00 Member	Buy
8:54:05	R186	On 05/05/2022		Bond Future	1	25,000,000	0.00 Member	Sell
12:03:51	R186	On 05/05/2022		Bond Future	1	25,000,000	0.00 Client	Buy
12:03:51	R186	On 05/05/2022		Bond Future	1	25,000,000	0.00 Member	Sell
14:01:15	R186	On 05/05/2022		Bond Future	1	165,100,000	0.00 Member	Sell
14:13:59	R186	On 05/05/2022		Bond Future	1	165,100,000	0.00 Client	Buy
16:14:55	R186	On 05/05/2022		Bond Future	1	7,900,000	0.00 Member	Sell
16:57:55	R186	On 05/05/2022		Bond Future	1	4,000,000	0.00 Member	Buy
17:01:15	R186	On 05/05/2022		Bond Future	1	400,000	0.00 Member	Buy
17:01:15	R186	On 05/05/2022		Bond Future	1	2,000,000	0.00 Member	Buy
17:01:15	R186	On 05/05/2022		Bond Future	1	400,000	0.00 Client	Buy
17:01:15	R186	On 05/05/2022		Bond Future	1	4,000,000	0.00 Client	Buy
17:01:15	R186	On 05/05/2022		Bond Future	1	2,000,000	0.00 Member	Sell
17:01:15	R186	On 05/05/2022		Bond Future	1	400,000	0.00 Member	Sell
17:01:15	R186	On 05/05/2022		Bond Future	1	1,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:01:15	R186	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Buy
17:01:15	R186	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
17:01:15	R186	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Buy
17:01:15	R186	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R186 Bond Future						19	461,800,000	0.00	
10:30:35	R2030	On 05/05/2022			Bond Future	1	134,900,000	0.00 Member	Sell
11:10:51	R2030	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Buy
11:12:25	R2030	On 05/05/2022			Bond Future	1	9,900,000	0.00 Client	Buy
11:12:25	R2030	On 05/05/2022			Bond Future	1	110,300,000	0.00 Member	Buy
11:12:25	R2030	On 05/05/2022			Bond Future	1	11,300,000	0.00 Member	Sell
11:12:25	R2030	On 05/05/2022			Bond Future	1	110,300,000	0.00 Client	Buy
11:12:25	R2030	On 05/05/2022			Bond Future	1	110,300,000	0.00 Member	Sell
11:12:25	R2030	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Sell
11:12:25	R2030	On 05/05/2022			Bond Future	1	11,300,000	0.00 Client	Buy
11:12:25	R2030	On 05/05/2022			Bond Future	1	11,300,000	0.00 Member	Buy
11:12:25	R2030	On 05/05/2022			Bond Future	1	9,900,000	0.00 Member	Sell
11:12:25	R2030	On 05/05/2022			Bond Future	1	9,900,000	0.00 Member	Buy
11:12:25	R2030	On 05/05/2022			Bond Future	1	3,400,000	0.00 Client	Buy
14:47:18	R2030	On 05/05/2022			Bond Future	1	14,000,000	0.00 Member	Buy
14:47:18	R2030	On 05/05/2022			Bond Future	1	14,000,000	0.00 Member	Sell
14:56:47	R2030	On 05/05/2022			Bond Future	1	14,000,000	0.00 Member	Buy
14:56:47	R2030	On 05/05/2022			Bond Future	1	14,000,000	0.00 Client	Sell
16:52:03	R2030	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Buy
16:52:03	R2030	On 05/05/2022			Bond Future	1	139,300,000	0.00 Member	Buy
17:30:47	R2030	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Sell
17:31:39	R2030	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Buy
17:31:39	R2030	On 05/05/2022			Bond Future	1	2,900,000	0.00 Client	Sell
17:35:34	R2030	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	11,300,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	8,900,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	7,400,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	11,300,000	0.00 Member	Buy
17:37:52	R2030	On 05/05/2022			Bond Future	1	9,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	48,200,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	7,400,000	0.00 Member	Buy
17:37:52	R2030	On 05/05/2022			Bond Future	1	7,400,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	9,000,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	17,500,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	17,500,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	5,400,000	0.00 Member	Buy
17:37:52	R2030	On 05/05/2022			Bond Future	1	5,400,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	5,400,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	2,100,000	0.00 Member	Buy
17:37:52	R2030	On 05/05/2022			Bond Future	1	2,100,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	2,100,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	48,200,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Buy
17:37:52	R2030	On 05/05/2022			Bond Future	1	4,000,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	11,300,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	8,900,000	0.00 Member	Buy
17:37:52	R2030	On 05/05/2022			Bond Future	1	9,000,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	48,200,000	0.00 Member	Buy
17:37:52	R2030	On 05/05/2022			Bond Future	1	17,500,000	0.00 Member	Buy
17:37:52	R2030	On 05/05/2022			Bond Future	1	24,600,000	0.00 Member	Buy
17:37:52	R2030	On 05/05/2022			Bond Future	1	24,600,000	0.00 Client	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	24,600,000	0.00 Member	Sell
17:37:52	R2030	On 05/05/2022			Bond Future	1	8,900,000	0.00 Member	Sell
17:37:53	R2030	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
17:37:53	R2030	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Sell
Total for R2030 Bond Future						55	1,164,400,000	0.00	
16:14:55	R2032	On 05/05/2022			Bond Future	1	32,100,000	0.00 Member	Sell
16:59:27	R2032	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
17:00:33	R2032	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
17:00:33	R2032	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
17:00:33	R2032	On 05/05/2022			Bond Future	1	9,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:00:33	R2032	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Buy
17:00:33	R2032	On 05/05/2022			Bond Future	1	9,100,000	0.00 Member	Sell
17:00:33	R2032	On 05/05/2022			Bond Future	1	9,100,000	0.00 Member	Buy
17:00:34	R2032	On 05/05/2022			Bond Future	1	5,700,000	0.00 Member	Buy
17:00:34	R2032	On 05/05/2022			Bond Future	1	16,200,000	0.00 Member	Sell
17:00:34	R2032	On 05/05/2022			Bond Future	1	16,200,000	0.00 Member	Buy
17:00:34	R2032	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Buy
17:00:34	R2032	On 05/05/2022			Bond Future	1	5,700,000	0.00 Member	Sell
17:00:34	R2032	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
17:00:34	R2032	On 05/05/2022			Bond Future	1	16,200,000	0.00 Client	Buy
17:00:34	R2032	On 05/05/2022			Bond Future	1	5,700,000	0.00 Client	Buy
Total for R2032 Bond Future						16	128,400,000	0.00	
14:47:18	R2035	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Buy
14:47:18	R2035	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Sell
14:57:43	R2035	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Buy
14:57:43	R2035	On 04/08/2022			Bond Future	1	14,000,000	0.00 Client	Sell
Total for R2035 Bond Future						4	56,000,000	0.00	
14:47:18	R2040	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Buy
14:47:18	R2040	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Sell
14:57:53	R2040	On 04/08/2022			Bond Future	1	14,000,000	0.00 Client	Sell
14:57:53	R2040	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Buy
Total for R2040 Bond Future						4	56,000,000	0.00	
15:22:52	R2044	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Sell
15:22:52	R2044	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Buy
16:45:16	R2044	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
16:45:16	R2044	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
17:00:18	R2044	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
17:00:18	R2044	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:04	R2044	On 05/05/2022		Bond Future	1	3,900,000	0.00 Member	Buy
17:06:04	R2044	On 05/05/2022		Bond Future	1	3,900,000	0.00 Client	Sell
Total for R2044 Bond Future					8	16,000,000	0.00	
Grand Total for all Instruments					106	1,882,600,000	0.00	