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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:16:00	I2038	On 03/11/2022		Bond Future	1	2,600,000	0.00 Member	Sell
11:05:51	I2038	On 03/11/2022		Bond Future	1	2,600,000	0.00 Client	Buy
Total for I2038 Bond Future					2	5,200,000	0.00	
14:00:34	I2050	On 03/11/2022		Bond Future	1	175,000,000	0.00 Member	Buy
14:00:34	I2050	On 03/11/2022		Bond Future	1	175,000,000	0.00 Member	Sell
16:59:40	I2050	On 03/11/2022		Bond Future	1	175,000,000	0.00 Client	Sell
16:59:40	I2050	On 03/11/2022		Bond Future	1	175,000,000	0.00 Member	Buy
Total for I2050 Bond Future					4	700,000,000	0.00	
12:47:06	R186	On 03/11/2022		Bond Future	1	1,400,000	0.00 Member	Buy
12:47:06	R186	On 03/11/2022		Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:04:21	R186	On 03/11/2022		Bond Future	1	1,400,000	0.00 Client	Sell
13:04:21	R186	On 03/11/2022		Bond Future	1	1,400,000	0.00 Member	Buy
13:23:21	R186	On 03/11/2022		Bond Future	1	25,000,000	0.00 Member	Buy
13:23:21	R186	On 03/11/2022		Bond Future	1	25,000,000	0.00 Member	Sell
15:43:54	R186	On 03/11/2022		Bond Future	1	12,500,000	0.00 Member	Sell
15:43:54	R186	On 03/11/2022		Bond Future	1	25,000,000	0.00 Member	Buy
16:00:49	R186	On 03/11/2022		Bond Future	1	1,100,000	0.00 Member	Sell
16:00:49	R186	On 03/11/2022		Bond Future	1	1,100,000	0.00 Member	Buy
16:04:58	R186	On 03/11/2022		Bond Future	1	12,500,000	0.00 Member	Buy
16:04:58	R186	On 03/11/2022		Bond Future	1	12,500,000	0.00 Client	Sell
16:04:58	R186	On 03/11/2022		Bond Future	1	12,500,000	0.00 Member	Buy
16:04:58	R186	On 03/11/2022		Bond Future	1	12,500,000	0.00 Client	Sell
16:04:58	R186	On 03/11/2022		Bond Future	1	12,500,000	0.00 Member	Sell
16:19:31	R186	On 03/11/2022		Bond Future	1	1,100,000	0.00 Member	Buy
16:19:31	R186	On 03/11/2022		Bond Future	1	1,100,000	0.00 Member	Sell
16:36:54	R186	On 03/11/2022		Bond Future	1	1,100,000	0.00 Client	Sell
16:36:54	R186	On 03/11/2022		Bond Future	1	1,100,000	0.00 Member	Buy
17:31:37	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Sell
17:31:37	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Client	Buy
Total for R186 Bond Future					21	163,200,000	0.00	
9:18:18	R2032	On 03/11/2022		Bond Future	1	4,500,000	0.00 Member	Sell
12:50:05	R2032	On 03/11/2022		Bond Future	1	1,000,000	0.00 Member	Buy
12:52:17	R2032	On 03/11/2022		Bond Future	1	3,500,000	0.00 Client	Buy
12:52:17	R2032	On 03/11/2022		Bond Future	1	3,500,000	0.00 Member	Buy
12:52:17	R2032	On 03/11/2022		Bond Future	1	3,500,000	0.00 Member	Sell
12:52:17	R2032	On 03/11/2022		Bond Future	1	1,000,000	0.00 Member	Sell
12:52:17	R2032	On 03/11/2022		Bond Future	1	1,000,000	0.00 Client	Buy
16:00:49	R2032	On 03/11/2022		Bond Future	1	3,900,000	0.00 Member	Sell
16:00:49	R2032	On 03/11/2022		Bond Future	1	3,900,000	0.00 Member	Buy
16:19:31	R2032	On 03/11/2022		Bond Future	1	3,900,000	0.00 Member	Buy
16:19:31	R2032	On 03/11/2022		Bond Future	1	2,500,000	0.00 Member	Sell
17:13:28	R2032	On 03/11/2022		Bond Future	1	1,400,000	0.00 Client	Sell
17:13:28	R2032	On 03/11/2022		Bond Future	1	2,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:13:28	R2032	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Buy
17:13:28	R2032	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Sell
17:13:28	R2032	On 03/11/2022			Bond Future	1	2,500,000	0.00 Member	Buy
Total for R2032 Bond Future						16	41,400,000	0.00	
16:00:49	R2035	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
16:00:49	R2035	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
16:19:31	R2035	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
16:19:31	R2035	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
17:10:24	R2035	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
17:10:24	R2035	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
Total for R2035 Bond Future						6	1,200,000	0.00	
16:00:49	R2037	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
16:00:49	R2037	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
16:19:30	R2037	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
16:19:30	R2037	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
16:35:36	R2037	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
16:35:36	R2037	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2037 Bond Future						6	7,200,000	0.00	
16:00:49	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
16:00:49	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
16:19:31	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
16:19:31	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
17:12:06	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
17:12:06	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
Total for R2040 Bond Future						6	3,000,000	0.00	
12:09:30	R2044	On 03/11/2022			Bond Future	1	22,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:30	R2044	On 03/11/2022			Bond Future	1	22,400,000	0.00 Member	Sell
12:20:53	R2044	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Buy
12:20:53	R2044	On 03/11/2022			Bond Future	1	22,400,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	8,900,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,900,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,900,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,400,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	8,900,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	8,900,000	0.00 Member	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	2,900,000	0.00 Client	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	1,900,000	0.00 Member	Buy
16:29:27	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
16:29:27	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						36	134,400,000	0.00	
15:17:56	R2048	On 03/11/2022			Bond Future	1	3,300,000	0.00 Member	Buy
15:17:56	R2048	On 03/11/2022			Bond Future	1	3,300,000	0.00 Member	Sell
15:50:43	R2048	On 03/11/2022			Bond Future	1	3,300,000	0.00 Member	Buy
15:50:43	R2048	On 03/11/2022			Bond Future	1	3,300,000	0.00 Client	Sell
Total for R2048 Bond Future						4	13,200,000	0.00	
14:59:35	R209	On 03/11/2022			Bond Future	1	260,000,000	0.00 Member	Buy
14:59:35	R209	On 04/05/2023	10.00	Call	Bond Future	1	500,000,000	0.00 Member	Sell
14:59:35	R209	On 04/05/2023	11.00	Put	Bond Future	1	500,000,000	0.00 Member	Buy
14:59:35	R209	On 04/05/2023	12.50	Put	Bond Future	1	500,000,000	0.00 Member	Sell
14:59:35	R209	On 04/05/2023	12.50	Put	Bond Future	1	500,000,000	0.00 Member	Buy
14:59:35	R209	On 04/05/2023	11.00	Put	Bond Future	1	500,000,000	0.00 Member	Sell
14:59:35	R209	On 04/05/2023	10.00	Call	Bond Future	1	500,000,000	0.00 Member	Buy
14:59:35	R209	On 03/11/2022			Bond Future	1	260,000,000	0.00 Member	Sell
15:28:26	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Member	Sell
15:28:26	R209	On 04/05/2023	10.00	Call	Bond Future	1	500,000,000	0.00 Member	Buy
15:28:35	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Buy
15:28:35	R209	On 04/05/2023	11.00	Put	Bond Future	1	500,000,000	0.00 Member	Sell
15:28:45	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Member	Sell
15:28:45	R209	On 04/05/2023	12.50	Put	Bond Future	1	500,000,000	0.00 Member	Buy
15:28:51	R209	On 03/11/2022			Bond Future	1	131,500,000	0.00 Member	Buy
15:28:51	R209	On 03/11/2022			Bond Future	1	260,000,000	0.00 Member	Sell
15:55:43	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Member	Sell
15:55:43	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Member	Buy
15:55:43	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Member	Buy
15:55:43	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Client	Sell
15:55:43	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Client	Sell
16:00:37	R209	On 03/11/2022			Bond Future	1	128,500,000	0.00 Member	Sell
16:00:37	R209	On 03/11/2022			Bond Future	1	128,500,000	0.00 Client	Buy
16:00:37	R209	On 03/11/2022			Bond Future	1	128,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:00:37	R209	On 03/11/2022			Bond Future	1	131,500,000	0.00 Member	Sell
16:00:37	R209	On 03/11/2022			Bond Future	1	131,500,000	0.00 Client	Buy
16:04:56	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Member	Buy
16:04:56	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Member	Sell
16:04:56	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Member	Buy
16:04:56	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Client	Sell
16:04:56	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Client	Sell
16:06:13	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Sell
16:06:13	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Buy
16:06:13	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Client	Buy
16:06:13	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Sell
16:06:13	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Client	Buy
Total for R209 Bond Future						36	10,560,000,000	0.00	
Grand Total for all Instruments						137	11,628,800,000	0.00	