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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:37:51	I2025	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Sell
8:37:51	I2025	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy
10:11:15	I2025	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy
10:11:15	I2025	On 04/08/2022		Bond Future	1	200,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>					<b>4</b>	<b>800,000</b>	<b>0.00</b>	
14:43:35	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Sell
14:43:35	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Buy
15:21:10	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Buy
15:21:10	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Client	Sell
17:02:52	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Buy
17:02:52	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Sell
17:06:32	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Sell



Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:32	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Client	Buy
17:14:02	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Sell
17:14:02	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Buy
17:16:02	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Client	Sell
17:16:02	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Buy
<b>Total for I2029 Bond Future</b>					<b>12</b>	<b>46,800,000</b>	<b>0.00</b>	
14:43:35	R186	On 04/08/2022		Bond Future	1	16,200,000	0.00 Member	Sell
14:43:35	R186	On 04/08/2022		Bond Future	1	16,200,000	0.00 Member	Buy
15:21:34	R186	On 04/08/2022		Bond Future	1	16,200,000	0.00 Member	Buy
15:21:34	R186	On 04/08/2022		Bond Future	1	16,200,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>64,800,000</b>	<b>0.00</b>	
12:23:39	R197	On 04/08/2022		Bond Future	1	25,000,000	0.00 Member	Sell
13:04:16	R197	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Buy
13:09:49	R197	On 04/08/2022		Bond Future	1	15,000,000	0.00 Member	Buy
13:09:49	R197	On 04/08/2022		Bond Future	1	15,000,000	0.00 Member	Sell
13:09:49	R197	On 04/08/2022		Bond Future	1	4,000,000	0.00 Member	Sell
13:09:49	R197	On 04/08/2022		Bond Future	1	4,000,000	0.00 Client	Buy
13:09:49	R197	On 04/08/2022		Bond Future	1	15,000,000	0.00 Client	Buy
13:09:49	R197	On 04/08/2022		Bond Future	1	4,000,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022		Bond Future	1	1,000,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022		Bond Future	1	1,000,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022		Bond Future	1	500,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022		Bond Future	1	500,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022		Bond Future	1	400,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022		Bond Future	1	700,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022		Bond Future	1	500,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022		Bond Future	1	500,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
13:09:50	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
13:09:50	R197	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
<b>Total for R197 Bond Future</b>						<b>67</b>	<b>100,000,000</b>	<b>0.00</b>	
14:48:01	R2030	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Sell
14:48:01	R2030	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Buy
15:21:51	R2030	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Buy
15:21:51	R2030	On 04/08/2022			Bond Future	1	2,100,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>8,400,000</b>	<b>0.00</b>	
14:31:59	R2032	On 04/08/2022			Bond Future	1	7,200,000	0.00 Member	Buy
14:49:44	R2032	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
14:50:22	R2032	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Sell
14:50:22	R2032	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Buy
14:50:22	R2032	On 04/08/2022			Bond Future	1	5,800,000	0.00 Client	Sell
14:50:22	R2032	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
14:50:22	R2032	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Sell
15:48:29	R2032	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Buy
16:25:56	R2032	On 04/08/2022			Bond Future	1	2,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>9</b>	<b>33,600,000</b>	<b>0.00</b>	
10:51:34	R2048	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Sell
11:42:35	R2048	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Buy
11:46:09	R2048	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Sell
11:46:09	R2048	On 04/08/2022			Bond Future	1	3,000,000	0.00 Client	Buy
14:31:59	R2048	On 04/08/2022			Bond Future	1	6,500,000	0.00 Member	Buy
14:51:39	R2048	On 04/08/2022			Bond Future	1	6,500,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>25,000,000</b>	<b>0.00</b>	
14:48:01	R209	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Sell
14:48:01	R209	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Buy
15:22:11	R209	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Buy
15:22:11	R209	On 04/08/2022			Bond Future	1	6,900,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>27,600,000</b>	<b>0.00</b>	
14:48:01	R213	On 04/08/2022			Bond Future	1	26,300,000	0.00 Member	Sell
14:48:01	R213	On 04/08/2022			Bond Future	1	26,300,000	0.00 Member	Buy
15:22:03	R213	On 04/08/2022			Bond Future	1	26,300,000	0.00 Member	Buy
15:22:03	R213	On 04/08/2022			Bond Future	1	26,300,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>105,200,000</b>	<b>0.00</b>	
10:48:23	R214	On 04/08/2022			Bond Future	1	20,700,000	0.00 Member	Buy
10:48:23	R214	On 04/08/2022			Bond Future	1	19,100,000	0.00 Member	Sell
11:47:17	R214	On 04/08/2022			Bond Future	1	20,300,000	0.00 Member	Sell
11:47:17	R214	On 04/08/2022			Bond Future	1	38,100,000	0.00 Member	Buy
16:01:54	R214	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Sell
16:01:54	R214	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
16:01:54	R214	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
16:01:54	R214	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:54	R214	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Sell
16:01:54	R214	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
16:01:55	R214	On 04/08/2022			Bond Future	1	19,100,000	0.00 Member	Buy
16:01:55	R214	On 04/08/2022			Bond Future	1	19,100,000	0.00 Client	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	20,300,000	0.00 Member	Buy
16:04:29	R214	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	6,400,000	0.00 Member	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	20,300,000	0.00 Client	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	6,300,000	0.00 Member	Buy
16:04:29	R214	On 04/08/2022			Bond Future	1	6,300,000	0.00 Client	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	6,300,000	0.00 Member	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	6,400,000	0.00 Client	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	2,100,000	0.00 Client	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Buy
16:04:29	R214	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Buy
16:04:29	R214	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
16:04:29	R214	On 04/08/2022			Bond Future	1	1,700,000	0.00 Client	Sell
16:04:29	R214	On 04/08/2022			Bond Future	1	6,400,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>29</b>	<b>235,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>143</b>	<b>647,400,000</b>	<b>0.00</b>	