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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:41	I2033	On 04/08/2022		Bond Future	1	108,000,000	0.00 Member	Buy
12:09:41	I2033	On 04/08/2022		Bond Future	1	108,000,000	0.00 Member	Sell
12:21:00	I2033	On 04/08/2022		Bond Future	1	108,000,000	0.00 Member	Buy
12:21:00	I2033	On 04/08/2022		Bond Future	1	108,000,000	0.00 Client	Sell
Total for I2033 Bond Future					4	432,000,000	0.00	
12:09:41	I2038	On 04/08/2022		Bond Future	1	300,400,000	0.00 Member	Buy
12:09:41	I2038	On 04/08/2022		Bond Future	1	300,400,000	0.00 Member	Sell
12:21:12	I2038	On 04/08/2022		Bond Future	1	300,400,000	0.00 Member	Buy
12:21:12	I2038	On 04/08/2022		Bond Future	1	300,400,000	0.00 Client	Sell
Total for I2038 Bond Future					4	1,201,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:57:33	I2046	On 04/08/2022			Bond Future	1	45,000,000	0.00 Member	Sell
9:57:33	I2046	On 04/08/2022			Bond Future	1	45,000,000	0.00 Member	Buy
10:04:26	I2046	On 04/08/2022			Bond Future	1	45,000,000	0.00 Member	Sell
10:04:26	I2046	On 04/08/2022			Bond Future	1	45,000,000	0.00 Client	Buy
Total for I2046 Bond Future						4	180,000,000	0.00	
17:39:07	R186	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Sell
17:48:28	R186	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Buy
17:49:01	R186	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Buy
17:49:01	R186	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy
17:49:01	R186	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Sell
17:49:01	R186	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Sell
17:49:01	R186	On 04/08/2022			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R186 Bond Future						7	22,000,000	0.00	
12:09:41	R202	On 04/08/2022			Bond Future	1	14,800,000	0.00 Member	Buy
12:09:41	R202	On 04/08/2022			Bond Future	1	14,800,000	0.00 Member	Sell
12:21:23	R202	On 04/08/2022			Bond Future	1	14,800,000	0.00 Member	Buy
12:21:23	R202	On 04/08/2022			Bond Future	1	14,800,000	0.00 Client	Sell
Total for R202 Bond Future						4	59,200,000	0.00	
10:47:12	R2030	On 04/08/2022			Bond Future	1	12,500,000	0.00 Member	Sell
10:57:22	R2030	On 04/08/2022			Bond Future	1	12,500,000	0.00 Client	Buy
11:42:09	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Member	Sell
11:45:52	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Member	Buy
11:46:15	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Member	Sell
11:46:15	R2030	On 04/08/2022			Bond Future	1	51,900,000	0.00 Client	Buy
14:52:20	R2030	On 04/08/2022			Bond Future	1	5,400,000	0.00 Member	Sell
15:10:35	R2030	On 04/08/2022			Bond Future	1	5,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						8	243,400,000	0.00	
16:40:47	R2032	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
16:40:47	R2032	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:56:35	R2032	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:20:19	R2032	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R2032 Bond Future						4	400,000	0.00	
13:54:03	R2035	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:54:03	R2035	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
16:40:47	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
16:40:47	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:58:03	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:20:44	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R2035 Bond Future						6	2,600,000	0.00	
16:40:47	R2037	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Buy
16:40:47	R2037	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Sell
16:58:24	R2037	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Buy
17:25:05	R2037	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:27:45	R2037	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	3,100,000	0.00 Client	Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
17:27:45	R2037	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Buy
17:27:45	R2037	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Sell
17:27:45	R2037	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Buy
17:27:45	R2037	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
Total for R2037 Bond Future						18	34,800,000	0.00	
16:40:47	R2040	On 04/08/2022			Bond Future	1	4,800,000	0.00 Member	Buy
16:40:47	R2040	On 04/08/2022			Bond Future	1	4,800,000	0.00 Member	Sell
16:58:48	R2040	On 04/08/2022			Bond Future	1	4,800,000	0.00 Member	Buy
17:28:23	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:29:42	R2040	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
17:29:42	R2040	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Sell
17:29:42	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
17:29:42	R2040	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
17:29:42	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
17:29:42	R2040	On 04/08/2022			Bond Future	1	2,400,000	0.00 Client	Sell
17:29:42	R2040	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Sell
17:29:42	R2040	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Buy
17:29:42	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
17:29:42	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:29:42	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:29:42	R2040	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
17:29:42	R2040	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Buy
17:29:42	R2040	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Sell
Total for R2040 Bond Future						18	28,800,000	0.00	
16:40:47	R2044	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Buy
16:40:47	R2044	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Sell
16:55:16	R2044	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Buy
17:30:09	R2044	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Buy
17:31:08	R2044	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	3,200,000	0.00 Member	Buy
17:31:08	R2044	On 04/08/2022			Bond Future	1	3,200,000	0.00 Member	Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
17:31:08	R2044	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
17:31:08	R2044	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	3,200,000	0.00 Client	Sell
17:31:08	R2044	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R2044 Bond Future						18	36,000,000	0.00	
16:40:47	R2048	On 04/08/2022			Bond Future	1	6,700,000	0.00 Member	Buy
16:40:47	R2048	On 04/08/2022			Bond Future	1	6,700,000	0.00 Member	Sell
16:59:25	R2048	On 04/08/2022			Bond Future	1	6,700,000	0.00 Member	Buy
17:32:24	R2048	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	1,700,000	0.00 Client	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:33:50	R2048	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:33:50	R2048	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:33:50	R2048	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	3,200,000	0.00 Client	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	1,600,000	0.00 Client	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	3,200,000	0.00 Member	Buy
17:33:50	R2048	On 04/08/2022			Bond Future	1	3,200,000	0.00 Member	Sell
17:33:50	R2048	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						18	40,200,000	0.00	
16:40:47	R209	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
16:40:47	R209	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Sell
16:57:02	R209	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:34:28	R209	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:35:52	R209	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
17:35:52	R209	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
17:35:52	R209	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
17:35:52	R209	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
17:35:52	R209	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
Total for R209 Bond Future						18	10,200,000	0.00	
16:40:47	R213	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
16:40:47	R213	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:55:59	R213	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:22:00	R213	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R213 Bond Future						4	400,000	0.00	
16:40:47	R214	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
16:40:47	R214	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Sell
16:57:33	R214	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:25	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
17:37:34	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:37:34	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
17:37:34	R214	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:37:34	R214	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell
17:37:34	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
17:45:36	R214	On 04/08/2022			Bond Future	1	40,900,000	0.00 Member	Sell
17:45:36	R214	On 04/08/2022			Bond Future	1	68,800,000	0.00 Member	Buy
17:48:17	R214	On 04/08/2022			Bond Future	1	9,500,000	0.00 Client	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	40,900,000	0.00 Member	Buy
17:48:17	R214	On 04/08/2022			Bond Future	1	12,200,000	0.00 Client	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
17:48:17	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	9,500,000	0.00 Member	Buy
17:48:17	R214	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Buy
17:48:17	R214	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Buy
17:48:17	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
17:48:17	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	40,900,000	0.00 Client	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	3,100,000	0.00 Client	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	9,500,000	0.00 Member	Sell
17:48:17	R214	On 04/08/2022			Bond Future	1	12,200,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:48:17	R214	On 04/08/2022		Bond Future	1	12,200,000	0.00 Member	Sell
17:48:17	R214	On 04/08/2022		Bond Future	1	2,500,000	0.00 Client	Sell
Total for R214 Bond Future					40	285,400,000	0.00	
Grand Total for all Instruments					175	2,577,000,000	0.00	