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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:17:33	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Buy
14:45:04	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Client	Sell
Total for GOVI GOVI					2	60,000	0.00	
12:42:32	I2025	On 03/02/2022		Bond Future	1	25,900,000	0.00 Member	Sell
12:42:32	I2025	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Buy
13:07:38	I2025	On 03/02/2022		Bond Future	1	1,900,000	0.00 Member	Sell
13:07:38	I2025	On 03/02/2022		Bond Future	1	24,000,000	0.00 Client	Buy
13:07:38	I2025	On 03/02/2022		Bond Future	1	1,900,000	0.00 Client	Buy
13:07:38	I2025	On 03/02/2022		Bond Future	1	1,900,000	0.00 Member	Buy
13:07:38	I2025	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						7	103,600,000	0.00	
10:39:20	I2038	On 03/02/2022			Bond Future	1	49,200,000	0.00 Member	Sell
10:39:20	I2038	On 03/02/2022			Bond Future	1	6,100,000	0.00 Member	Buy
10:52:29	I2038	On 03/02/2022			Bond Future	1	31,900,000	0.00 Member	Sell
10:52:29	I2038	On 03/02/2022			Bond Future	1	31,900,000	0.00 Client	Buy
10:52:29	I2038	On 03/02/2022			Bond Future	1	11,200,000	0.00 Member	Sell
10:52:29	I2038	On 03/02/2022			Bond Future	1	11,200,000	0.00 Client	Buy
10:52:29	I2038	On 03/02/2022			Bond Future	1	11,200,000	0.00 Member	Buy
10:52:29	I2038	On 03/02/2022			Bond Future	1	6,100,000	0.00 Member	Sell
10:52:29	I2038	On 03/02/2022			Bond Future	1	6,100,000	0.00 Client	Buy
10:52:29	I2038	On 03/02/2022			Bond Future	1	31,900,000	0.00 Member	Buy
12:42:32	I2038	On 03/02/2022			Bond Future	1	15,200,000	0.00 Member	Sell
12:42:32	I2038	On 03/02/2022			Bond Future	1	9,400,000	0.00 Member	Buy
13:05:10	I2038	On 03/02/2022			Bond Future	1	5,800,000	0.00 Member	Sell
13:05:10	I2038	On 03/02/2022			Bond Future	1	5,800,000	0.00 Member	Buy
13:05:10	I2038	On 03/02/2022			Bond Future	1	5,800,000	0.00 Client	Buy
13:05:11	I2038	On 03/02/2022			Bond Future	1	9,400,000	0.00 Member	Sell
13:05:11	I2038	On 03/02/2022			Bond Future	1	9,400,000	0.00 Client	Buy
Total for I2038 Bond Future						17	257,600,000	0.00	
12:42:32	I2050	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
12:42:32	I2050	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Buy
13:02:39	I2050	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
13:02:39	I2050	On 03/02/2022			Bond Future	1	2,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	8,000,000	0.00	
10:40:54	IGOV	On 03/02/2022			Index Future	1	10,000	0.00 Member	Buy
10:40:54	IGOV	On 03/02/2022			Index Future	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for IGOV Index Future						2	20,000	0.00	
17:45:08	R186	On 03/02/2022			Bond Future	1	5,800,000	0.00 Client	Buy
17:46:14	R186	On 03/02/2022			Bond Future	1	5,800,000	0.00 Member	Sell
Total for R186 Bond Future						2	11,600,000	0.00	
10:39:20	R202	On 03/02/2022			Bond Future	1	21,600,000	0.00 Member	Sell
10:39:20	R202	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Buy
10:55:03	R202	On 03/02/2022			Bond Future	1	16,000,000	0.00 Member	Buy
10:55:03	R202	On 03/02/2022			Bond Future	1	16,000,000	0.00 Member	Sell
10:55:03	R202	On 03/02/2022			Bond Future	1	16,000,000	0.00 Client	Buy
10:55:03	R202	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
10:55:03	R202	On 03/02/2022			Bond Future	1	5,600,000	0.00 Client	Buy
12:42:32	R202	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
12:42:32	R202	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
13:00:34	R202	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
13:00:34	R202	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
Total for R202 Bond Future						11	88,400,000	0.00	
17:23:39	R2030	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
17:46:13	R2030	On 03/02/2022			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2030 Bond Future						2	10,000,000	0.00	
14:34:17	R2032	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Buy
15:17:47	R2032	On 03/02/2022			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R2032 Bond Future						2	5,200,000	0.00	
11:14:42	R2035	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:42	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
11:18:00	R2035	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
11:18:00	R2035	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Sell
11:18:00	R2035	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
11:18:01	R2035	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
11:18:01	R2035	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Sell
11:18:01	R2035	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
11:18:02	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
11:18:02	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
14:34:17	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
15:16:20	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Sell
17:23:39	R2035	On 03/02/2022			Bond Future	1	239,000,000	0.00 Member	Buy
17:48:19	R2035	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	72,300,000	0.00 Member	Buy
17:49:52	R2035	On 03/02/2022			Bond Future	1	72,300,000	0.00 Member	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	5,800,000	0.00 Member	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	8,200,000	0.00 Member	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	130,600,000	0.00 Member	Buy
17:49:52	R2035	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Buy
17:49:52	R2035	On 03/02/2022			Bond Future	1	130,600,000	0.00 Client	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	4,900,000	0.00 Client	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	8,200,000	0.00 Client	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	5,800,000	0.00 Member	Buy
17:49:52	R2035	On 03/02/2022			Bond Future	1	5,800,000	0.00 Client	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	8,200,000	0.00 Member	Buy
17:49:52	R2035	On 03/02/2022			Bond Future	1	13,900,000	0.00 Member	Buy
17:49:52	R2035	On 03/02/2022			Bond Future	1	13,900,000	0.00 Client	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Buy
17:49:52	R2035	On 03/02/2022			Bond Future	1	3,300,000	0.00 Client	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	13,900,000	0.00 Member	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	130,600,000	0.00 Member	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Sell
17:49:52	R2035	On 03/02/2022			Bond Future	1	72,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						34	967,800,000	0.00	
12:53:55	R2037	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
12:53:55	R2037	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
15:34:14	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Buy
15:34:14	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Sell
17:14:04	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Buy
17:14:04	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Client	Sell
17:23:39	R2037	On 03/02/2022			Bond Future	1	94,800,000	0.00 Member	Buy
17:23:39	R2037	On 03/02/2022			Bond Future	1	15,900,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	12,800,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	16,200,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	16,200,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	3,600,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	6,000,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	5,800,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	19,500,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	15,900,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	15,900,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	3,600,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	3,600,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	5,800,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	5,800,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	16,200,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	19,500,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	10,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	19,500,000	0.00 Member	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	12,800,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
17:47:43	R2037	On 03/02/2022			Bond Future	1	3,100,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	12,800,000	0.00 Client	Sell
17:47:43	R2037	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
Total for R2037 Bond Future						40	390,600,000	0.00	
14:34:17	R2040	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Buy
15:19:32	R2040	On 03/02/2022			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	8,000,000	0.00	
11:40:17	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
11:40:17	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
11:47:14	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
11:47:14	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
Total for R2044 Bond Future						4	1,200,000	0.00	
17:23:39	R2048	On 03/02/2022			Bond Future	1	19,300,000	0.00 Member	Buy
17:43:15	R2048	On 03/02/2022			Bond Future	1	19,300,000	0.00 Client	Sell
Total for R2048 Bond Future						2	38,600,000	0.00	
10:53:11	R209	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
10:53:11	R209	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Sell
13:23:38	R209	On 03/02/2022			Bond Future	1	4,500,000	0.00 Member	Buy
13:23:38	R209	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Sell
16:27:09	R209	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
16:27:09	R209	On 03/02/2022			Bond Future	1	3,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:27:09	R209	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
16:27:09	R209	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
16:27:09	R209	On 03/02/2022			Bond Future	1	1,400,000	0.00 Client	Sell
17:23:39	R209	On 03/02/2022			Bond Future	1	63,900,000	0.00 Member	Buy
17:23:39	R209	On 03/02/2022			Bond Future	1	35,800,000	0.00 Member	Sell
17:42:58	R209	On 03/02/2022			Bond Future	1	35,800,000	0.00 Member	Buy
17:42:58	R209	On 03/02/2022			Bond Future	1	11,600,000	0.00 Client	Sell
17:42:58	R209	On 03/02/2022			Bond Future	1	11,600,000	0.00 Member	Buy
17:42:58	R209	On 03/02/2022			Bond Future	1	16,500,000	0.00 Member	Buy
17:42:58	R209	On 03/02/2022			Bond Future	1	35,800,000	0.00 Client	Sell
17:42:58	R209	On 03/02/2022			Bond Future	1	11,600,000	0.00 Member	Sell
17:42:58	R209	On 03/02/2022			Bond Future	1	16,500,000	0.00 Client	Sell
17:42:58	R209	On 03/02/2022			Bond Future	1	16,500,000	0.00 Member	Sell
Total for R209 Bond Future						19	275,400,000	0.00	
10:39:20	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Sell
10:39:20	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Buy
10:39:20	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Sell
10:39:20	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Buy
10:45:11	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
10:45:11	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
10:45:11	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
10:45:11	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
11:00:10	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Buy
11:00:10	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Client	Sell
11:01:13	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Sell
11:01:13	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Client	Buy
11:02:32	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
11:02:32	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Buy
11:04:00	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Sell
11:04:00	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Buy
11:07:33	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
11:07:33	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Sell
13:23:38	R214	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:23:38	R214	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Sell
16:29:44	R214	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Buy
16:29:44	R214	On 03/02/2022			Bond Future	1	3,200,000	0.00 Client	Sell
Total for R214 Bond Future						22	82,400,000	0.00	
Grand Total for all Instruments						172	2,248,480,000	0.00	