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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:18:30	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Buy
12:24:33	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
15:01:25	I2029	On 04/08/2022		Bond Future	1	1,900,000	0.00 Member	Buy
15:01:25	I2029	On 05/05/2022		Bond Future	1	100,000	0.00 Member	Buy
15:01:25	I2029	On 04/08/2022		Bond Future	1	1,900,000	0.00 Member	Sell
15:01:25	I2029	On 05/05/2022		Bond Future	1	100,000	0.00 Member	Sell
15:53:19	I2029	On 05/05/2022		Bond Future	1	100,000	0.00 Member	Buy
15:53:19	I2029	On 05/05/2022		Bond Future	1	100,000	0.00 Client	Sell
15:53:28	I2029	On 04/08/2022		Bond Future	1	1,900,000	0.00 Member	Buy
15:53:28	I2029	On 04/08/2022		Bond Future	1	1,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2029 Bond Future						8	8,000,000	0.00	
13:52:16	I2046	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
14:00:23	I2046	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
Total for I2046 Bond Future						2	2,000,000	0.00	
9:30:34	R186	On 05/05/2022			Bond Future	1	9,700,000	0.00 Member	Buy
9:30:34	R186	On 05/05/2022			Bond Future	1	9,700,000	0.00 Member	Sell
11:00:03	R186	On 05/05/2022			Bond Future	1	9,700,000	0.00 Member	Sell
11:00:03	R186	On 05/05/2022			Bond Future	1	9,700,000	0.00 Client	Buy
Total for R186 Bond Future						4	38,800,000	0.00	
13:07:04	R2030	On 05/05/2022	9.15	Call	Bond Future	1	239,600,000	0.00 Member	Buy
13:07:04	R2030	On 05/05/2022			Bond Future	1	19,000,000	0.00 Member	Sell
13:07:04	R2030	On 05/05/2022	9.15	Call	Bond Future	1	750,000,000	0.00 Member	Sell
13:07:04	R2030	On 05/05/2022			Bond Future	1	60,000,000	0.00 Member	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	12,100,000	0.00 Client	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	16,500,000	0.00 Client	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	444,700,000	0.00 Client	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	239,600,000	0.00 Client	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	22,600,000	0.00 Member	Sell
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	22,600,000	0.00 Client	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	4,700,000	0.00 Member	Sell
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	4,700,000	0.00 Member	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	12,100,000	0.00 Member	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	22,600,000	0.00 Member	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	239,600,000	0.00 Member	Sell
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	9,800,000	0.00 Member	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	16,500,000	0.00 Member	Sell
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	16,500,000	0.00 Member	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	444,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	9,800,000	0.00 Client	Buy
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	444,700,000	0.00 Member	Sell
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	12,100,000	0.00 Member	Sell
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	9,800,000	0.00 Member	Sell
13:42:28	R2030	On 05/05/2022	9.15	Call	Bond Future	1	4,700,000	0.00 Client	Buy
13:46:59	R2030	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
13:46:59	R2030	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	35,700,000	0.00 Member	Buy
13:46:59	R2030	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Buy
13:46:59	R2030	On 05/05/2022			Bond Future	1	800,000	0.00 Client	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
13:46:59	R2030	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	35,700,000	0.00 Member	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
13:46:59	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:46:59	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	35,700,000	0.00 Client	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	19,000,000	0.00 Client	Sell
13:46:59	R2030	On 05/05/2022			Bond Future	1	19,000,000	0.00 Member	Buy
Total for R2030 Bond Future						44	3,240,000,000	0.00	
9:53:12	R2032	On 05/05/2022			Bond Future	1	119,700,000	0.00 Member	Sell
10:03:58	R2032	On 05/05/2022			Bond Future	1	6,700,000	0.00 Member	Buy
10:05:19	R2032	On 05/05/2022			Bond Future	1	105,000,000	0.00 Client	Buy
10:05:19	R2032	On 05/05/2022			Bond Future	1	105,000,000	0.00 Member	Buy
10:05:19	R2032	On 05/05/2022			Bond Future	1	105,000,000	0.00 Member	Sell
10:05:20	R2032	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Sell
10:05:20	R2032	On 05/05/2022			Bond Future	1	6,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:05:20	R2032	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Buy
10:05:20	R2032	On 05/05/2022			Bond Future	1	6,700,000	0.00 Client	Buy
10:05:20	R2032	On 05/05/2022			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2032 Bond Future						10	478,800,000	0.00	
11:52:19	R2044	On 05/05/2022			Bond Future	1	8,500,000	0.00 Member	Sell
11:52:19	R2044	On 05/05/2022			Bond Future	1	8,500,000	0.00 Member	Buy
11:58:16	R2044	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
11:58:16	R2044	On 05/05/2022			Bond Future	1	8,500,000	0.00 Member	Sell
12:46:13	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
12:46:13	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:29:43	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
17:29:43	R2044	On 05/05/2022			Bond Future	1	6,100,000	0.00 Member	Buy
17:29:43	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:29:43	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:29:43	R2044	On 05/05/2022			Bond Future	1	6,100,000	0.00 Member	Sell
17:29:43	R2044	On 05/05/2022			Bond Future	1	6,100,000	0.00 Client	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:29:44	R2044	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
17:29:44	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
17:29:44	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2044 Bond Future				26	55,000,000		0.00
	Grand Total for all Instruments				96	3,822,620,000		0.00