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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/07/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:00:18	I2025	On 04/08/2022		Bond Future	1	16,000,000	0.00 Member	Sell
17:00:18	I2025	On 04/08/2022		Bond Future	1	31,500,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022		Bond Future	1	200,000	0.00 Client	Sell
17:21:13	I2025	On 04/08/2022		Bond Future	1	5,000,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022		Bond Future	1	5,000,000	0.00 Client	Sell
17:21:13	I2025	On 04/08/2022		Bond Future	1	1,600,000	0.00 Client	Sell
17:21:13	I2025	On 04/08/2022		Bond Future	1	1,600,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022		Bond Future	1	1,300,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022		Bond Future	1	100,000	0.00 Client	Sell
17:21:13	I2025	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Sell
17:21:13	I2025	On 04/08/2022		Bond Future	1	5,000,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022		Bond Future	1	5,000,000	0.00 Client	Sell
17:21:13	I2025	On 04/08/2022		Bond Future	1	5,000,000	0.00 Member	Sell
17:21:13	I2025	On 04/08/2022		Bond Future	1	5,000,000	0.00 Member	Sell
17:21:13	I2025	On 04/08/2022		Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:21:13	I2025	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell
17:21:13	I2025	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:21:13	I2025	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
17:21:13	I2025	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Sell
17:21:13	I2025	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
17:21:13	I2025	On 04/08/2022			Bond Future	1	16,000,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell
17:21:13	I2025	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
17:21:13	I2025	On 04/08/2022			Bond Future	1	16,000,000	0.00 Client	Sell
17:21:13	I2025	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Sell
Total for I2025 Bond Future						28	126,000,000	0.00	
10:45:48	I2033	On 02/02/2023			Bond Future	1	48,000,000	0.00 Member	Sell
10:45:48	I2033	On 02/02/2023			Bond Future	1	48,000,000	0.00 Member	Buy
11:52:56	I2033	On 02/02/2023			Bond Future	1	48,000,000	0.00 Client	Buy
11:52:56	I2033	On 02/02/2023			Bond Future	1	48,000,000	0.00 Member	Sell
Total for I2033 Bond Future						4	192,000,000	0.00	
10:45:48	I2038	On 03/11/2022			Bond Future	1	26,000,000	0.00 Member	Sell
10:45:48	I2038	On 03/11/2022			Bond Future	1	26,000,000	0.00 Member	Buy
11:52:40	I2038	On 03/11/2022			Bond Future	1	26,000,000	0.00 Member	Sell
11:52:40	I2038	On 03/11/2022			Bond Future	1	26,000,000	0.00 Client	Buy
Total for I2038 Bond Future						4	104,000,000	0.00	
10:45:48	I2046	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Sell
10:45:48	I2046	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Buy
11:52:29	I2046	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Sell
11:52:29	I2046	On 03/11/2022			Bond Future	1	9,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2046 Bond Future						4	36,000,000	0.00	
10:45:48	I2050	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Sell
10:45:48	I2050	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Buy
11:52:22	I2050	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Sell
11:52:22	I2050	On 03/11/2022			Bond Future	1	9,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	36,000,000	0.00	
8:28:02	R186	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
8:28:02	R186	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Buy
10:16:13	R186	On 04/08/2022			Bond Future	1	99,000,000	0.00 Member	Buy
10:16:13	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	79,600,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	4,200,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	4,200,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	7,600,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	7,600,000	0.00 Client	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	7,600,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	4,200,000	0.00 Client	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Client	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	79,600,000	0.00 Client	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	79,600,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
10:52:49	R186	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
10:52:49	R186	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
12:23:24	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:23:24	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Buy
13:09:25	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Buy
13:09:25	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Sell
13:50:40	R186	On 04/08/2022	6.96	Call	Bond Future	1	5,900,000	0.00 Member	Sell
13:50:40	R186	On 04/08/2022	7.96	Call	Bond Future	1	5,900,000	0.00 Member	Buy
13:50:40	R186	On 04/08/2022	9.78	Put	Bond Future	1	5,900,000	0.00 Member	Sell
13:50:40	R186	On 04/08/2022	9.78	Put	Bond Future	1	5,900,000	0.00 Client	Buy
13:50:40	R186	On 04/08/2022	7.96	Call	Bond Future	1	5,900,000	0.00 Client	Sell
13:50:40	R186	On 04/08/2022	6.96	Call	Bond Future	1	5,900,000	0.00 Client	Buy
14:41:03	R186	On 04/08/2022			Bond Future	1	3,200,000	0.00 Client	Sell
14:41:03	R186	On 04/08/2022			Bond Future	1	3,200,000	0.00 Client	Buy
14:41:24	R186	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Sell
14:41:24	R186	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Buy
15:11:51	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Client	Buy
15:11:51	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Sell
15:29:43	R186	On 03/11/2022			Bond Future	1	320,000,000	0.00 Member	Sell
15:29:43	R186	On 03/11/2022			Bond Future	1	1,190,000,000	0.00 Member	Buy
15:29:43	R186	On 04/08/2022			Bond Future	1	1,190,000,000	0.00 Member	Sell
15:29:43	R186	On 04/08/2022			Bond Future	1	320,000,000	0.00 Member	Buy
15:29:43	R186	On 04/08/2022			Bond Future	1	320,000,000	0.00 Member	Sell
15:29:43	R186	On 04/08/2022			Bond Future	1	1,190,000,000	0.00 Member	Buy
15:29:43	R186	On 03/11/2022			Bond Future	1	320,000,000	0.00 Member	Buy
15:29:43	R186	On 03/11/2022			Bond Future	1	1,190,000,000	0.00 Client	Sell
17:03:38	R186	On 03/11/2022			Bond Future	1	1,190,000,000	0.00 Member	Sell
17:03:38	R186	On 03/11/2022			Bond Future	1	1,190,000,000	0.00 Client	Buy
Total for R186 Bond Future						49	9,012,000,000	0.00	
10:45:48	R202	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Sell
10:45:48	R202	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Buy
11:52:49	R202	On 02/02/2023			Bond Future	1	10,000,000	0.00 Client	Buy
11:52:49	R202	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						4	40,000,000	0.00	
14:52:12	R2030	On 02/02/2023	9.08	Call	Bond Future	1	1,200,000	0.00 Member	Buy
14:52:12	R2030	On 02/02/2023	11.16	Put	Bond Future	1	1,200,000	0.00 Member	Buy
14:52:12	R2030	On 02/02/2023	9.83	Call	Bond Future	1	1,200,000	0.00 Member	Sell
14:52:12	R2030	On 02/02/2023	11.16	Put	Bond Future	1	1,200,000	0.00 Client	Sell
14:52:12	R2030	On 02/02/2023	9.08	Call	Bond Future	1	1,200,000	0.00 Client	Sell
14:52:12	R2030	On 02/02/2023	9.83	Call	Bond Future	1	1,200,000	0.00 Client	Buy
15:29:43	R2030	On 04/08/2022			Bond Future	1	376,000,000	0.00 Member	Buy
15:29:43	R2030	On 04/08/2022			Bond Future	1	1,468,000,000	0.00 Member	Sell
15:29:43	R2030	On 03/11/2022			Bond Future	1	376,000,000	0.00 Member	Sell
15:29:43	R2030	On 03/11/2022			Bond Future	1	1,468,000,000	0.00 Member	Buy
15:29:43	R2030	On 03/11/2022			Bond Future	1	376,000,000	0.00 Member	Buy
15:29:43	R2030	On 03/11/2022			Bond Future	1	1,468,000,000	0.00 Member	Sell
15:29:43	R2030	On 04/08/2022			Bond Future	1	376,000,000	0.00 Member	Sell
15:29:43	R2030	On 04/08/2022			Bond Future	1	1,468,000,000	0.00 Member	Buy
17:28:24	R2030	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Buy
17:28:24	R2030	On 04/08/2022			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R2030 Bond Future						16	7,395,200,000	0.00	
15:29:43	R2032	On 04/08/2022			Bond Future	1	818,000,000	0.00 Member	Sell
15:29:43	R2032	On 03/11/2022			Bond Future	1	818,000,000	0.00 Member	Buy
15:29:43	R2032	On 03/11/2022			Bond Future	1	818,000,000	0.00 Member	Sell
15:29:43	R2032	On 04/08/2022			Bond Future	1	818,000,000	0.00 Member	Buy
Total for R2032 Bond Future						4	3,272,000,000	0.00	
12:03:11	R2035	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
12:03:11	R2035	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Buy
13:50:40	R2035	On 04/08/2022	12.18	Put	Bond Future	1	600,000	0.00 Member	Sell
13:50:40	R2035	On 04/08/2022	9.53	Call	Bond Future	1	600,000	0.00 Member	Sell
13:50:40	R2035	On 04/08/2022	10.53	Call	Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:50:40	R2035	On 04/08/2022	9.53	Call	Bond Future	1	600,000	0.00 Client	Buy
13:50:40	R2035	On 04/08/2022	12.18	Put	Bond Future	1	600,000	0.00 Client	Buy
13:50:40	R2035	On 04/08/2022	10.53	Call	Bond Future	1	600,000	0.00 Client	Sell
14:44:48	R2035	On 04/08/2022			Bond Future	1	50,700,000	0.00 Member	Sell
14:44:48	R2035	On 04/08/2022			Bond Future	1	50,700,000	0.00 Member	Buy
15:02:22	R2035	On 04/08/2022			Bond Future	1	50,700,000	0.00 Client	Sell
15:02:22	R2035	On 04/08/2022			Bond Future	1	50,700,000	0.00 Member	Buy
15:29:43	R2035	On 03/11/2022			Bond Future	1	398,000,000	0.00 Member	Sell
15:29:43	R2035	On 03/11/2022			Bond Future	1	410,000,000	0.00 Member	Buy
15:29:43	R2035	On 04/08/2022			Bond Future	1	410,000,000	0.00 Member	Sell
15:29:43	R2035	On 04/08/2022			Bond Future	1	398,000,000	0.00 Member	Buy
15:29:43	R2035	On 04/08/2022			Bond Future	1	398,000,000	0.00 Member	Sell
15:29:43	R2035	On 04/08/2022			Bond Future	1	410,000,000	0.00 Member	Buy
15:29:43	R2035	On 03/11/2022			Bond Future	1	398,000,000	0.00 Member	Buy
15:29:43	R2035	On 03/11/2022			Bond Future	1	410,000,000	0.00 Member	Sell
Total for R2035 Bond Future						20	3,439,600,000	0.00	
15:29:43	R2037	On 03/11/2022			Bond Future	1	390,000,000	0.00 Member	Sell
15:29:43	R2037	On 03/11/2022			Bond Future	1	838,000,000	0.00 Member	Buy
15:29:43	R2037	On 04/08/2022			Bond Future	1	390,000,000	0.00 Member	Buy
15:29:43	R2037	On 04/08/2022			Bond Future	1	838,000,000	0.00 Member	Sell
15:29:43	R2037	On 04/08/2022			Bond Future	1	390,000,000	0.00 Member	Sell
15:29:43	R2037	On 04/08/2022			Bond Future	1	838,000,000	0.00 Member	Buy
15:29:43	R2037	On 03/11/2022			Bond Future	1	838,000,000	0.00 Member	Sell
15:29:43	R2037	On 03/11/2022			Bond Future	1	390,000,000	0.00 Member	Buy
Total for R2037 Bond Future						8	4,912,000,000	0.00	
15:29:43	R2040	On 03/11/2022			Bond Future	1	672,000,000	0.00 Member	Sell
15:29:43	R2040	On 03/11/2022			Bond Future	1	528,000,000	0.00 Member	Buy
15:29:43	R2040	On 04/08/2022			Bond Future	1	672,000,000	0.00 Member	Buy
15:29:43	R2040	On 04/08/2022			Bond Future	1	528,000,000	0.00 Member	Sell
15:29:43	R2040	On 04/08/2022			Bond Future	1	672,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:29:43	R2040	On 04/08/2022			Bond Future	1	528,000,000	0.00 Member	Buy
15:29:43	R2040	On 03/11/2022			Bond Future	1	528,000,000	0.00 Member	Sell
15:29:43	R2040	On 03/11/2022			Bond Future	1	672,000,000	0.00 Member	Buy
Total for R2040 Bond Future						8	4,800,000,000	0.00	
11:12:05	R2044	On 04/08/2022			Bond Future	1	60,200,000	0.00 Member	Sell
12:30:59	R2044	On 04/08/2022			Bond Future	1	60,200,000	0.00 Client	Buy
14:44:48	R2044	On 03/11/2022			Bond Future	1	54,800,000	0.00 Member	Buy
14:44:48	R2044	On 03/11/2022			Bond Future	1	54,800,000	0.00 Member	Sell
15:02:30	R2044	On 03/11/2022			Bond Future	1	54,800,000	0.00 Client	Buy
15:02:30	R2044	On 03/11/2022			Bond Future	1	54,800,000	0.00 Member	Sell
15:26:34	R2044	On 03/11/2022			Bond Future	1	822,000,000	0.00 Member	Sell
15:26:34	R2044	On 04/08/2022			Bond Future	1	822,000,000	0.00 Member	Buy
15:26:34	R2044	On 04/08/2022			Bond Future	1	822,000,000	0.00 Member	Sell
15:26:34	R2044	On 03/11/2022			Bond Future	1	822,000,000	0.00 Member	Buy
15:29:43	R2044	On 04/08/2022			Bond Future	1	688,000,000	0.00 Member	Sell
15:29:43	R2044	On 03/11/2022			Bond Future	1	688,000,000	0.00 Member	Buy
15:29:43	R2044	On 03/11/2022			Bond Future	1	688,000,000	0.00 Member	Sell
15:29:43	R2044	On 04/08/2022			Bond Future	1	688,000,000	0.00 Member	Buy
Total for R2044 Bond Future						14	6,379,600,000	0.00	
10:23:26	R2048	On 03/11/2022			Bond Future	1	375,000,000	0.00 Member	Sell
10:23:26	R2048	On 03/11/2022			Bond Future	1	375,000,000	0.00 Member	Buy
11:18:42	R2048	On 04/08/2022			Bond Future	1	13,500,000	0.00 Member	Sell
12:32:37	R2048	On 04/08/2022			Bond Future	1	8,000,000	0.00 Member	Buy
12:39:00	R2048	On 04/08/2022			Bond Future	1	2,400,000	0.00 Client	Buy
12:39:00	R2048	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Buy
12:39:00	R2048	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
12:39:00	R2048	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Sell
12:39:00	R2048	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
12:39:00	R2048	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Sell
12:39:00	R2048	On 04/08/2022			Bond Future	1	8,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:39:00	R2048	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
12:39:00	R2048	On 04/08/2022			Bond Future	1	8,000,000	0.00 Member	Sell
12:39:00	R2048	On 04/08/2022			Bond Future	1	2,100,000	0.00 Client	Buy
12:39:00	R2048	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Buy
15:26:34	R2048	On 04/08/2022			Bond Future	1	10,564,000,000	0.00 Member	Buy
15:26:34	R2048	On 03/11/2022			Bond Future	1	10,564,000,000	0.00 Member	Sell
15:26:34	R2048	On 03/11/2022			Bond Future	1	10,564,000,000	0.00 Member	Buy
15:26:34	R2048	On 04/08/2022			Bond Future	1	10,564,000,000	0.00 Member	Sell
15:29:43	R2048	On 03/11/2022			Bond Future	1	3,488,000,000	0.00 Member	Buy
15:29:43	R2048	On 04/08/2022			Bond Future	1	3,488,000,000	0.00 Member	Sell
15:29:43	R2048	On 04/08/2022			Bond Future	1	3,488,000,000	0.00 Member	Buy
15:29:43	R2048	On 03/11/2022			Bond Future	1	3,488,000,000	0.00 Member	Sell
16:42:39	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
16:42:39	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
17:02:02	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
17:02:02	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
Total for R2048 Bond Future						27	57,012,400,000	0.00	
11:18:42	R214	On 04/08/2022			Bond Future	1	15,100,000	0.00 Member	Sell
11:18:42	R214	On 04/08/2022			Bond Future	1	8,000,000	0.00 Member	Buy
14:25:55	R214	On 04/08/2022			Bond Future	1	7,100,000	0.00 Member	Buy
14:25:55	R214	On 04/08/2022			Bond Future	1	8,000,000	0.00 Member	Sell
14:25:55	R214	On 04/08/2022			Bond Future	1	8,000,000	0.00 Client	Buy
14:25:55	R214	On 04/08/2022			Bond Future	1	7,100,000	0.00 Member	Sell
14:25:55	R214	On 04/08/2022			Bond Future	1	7,100,000	0.00 Client	Buy
Total for R214 Bond Future						7	60,400,000	0.00	
Grand Total for all Instruments						201	96,817,200,000	0.00	