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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:54	I2038	On 03/02/2022		Bond Future	1	46,400,000	0.00 Member	Sell
10:30:54	I2038	On 03/02/2022		Bond Future	1	3,100,000	0.00 Member	Buy
11:54:04	I2038	On 03/02/2022		Bond Future	1	11,200,000	0.00 Member	Buy
11:54:04	I2038	On 03/02/2022		Bond Future	1	32,100,000	0.00 Member	Sell
11:54:04	I2038	On 03/02/2022		Bond Future	1	32,100,000	0.00 Client	Buy
11:54:04	I2038	On 03/02/2022		Bond Future	1	32,100,000	0.00 Member	Buy
11:54:04	I2038	On 03/02/2022		Bond Future	1	3,100,000	0.00 Member	Sell
11:54:04	I2038	On 03/02/2022		Bond Future	1	3,100,000	0.00 Client	Buy
11:54:04	I2038	On 03/02/2022		Bond Future	1	11,200,000	0.00 Member	Sell
11:54:04	I2038	On 03/02/2022		Bond Future	1	11,200,000	0.00 Client	Buy
Total for I2038 Bond Future					10	185,600,000	0.00	
10:28:33	R186	On 03/02/2022		Bond Future	1	2,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:08	R186	On 03/02/2022			Bond Future	1	2,300,000	0.00 Client	Buy
16:14:48	R186	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Buy
16:14:48	R186	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
16:27:15	R186	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
16:27:15	R186	On 03/02/2022			Bond Future	1	3,300,000	0.00 Client	Buy
16:34:54	R186	On 03/02/2022			Bond Future	1	40,000,000	0.00 Member	Buy
16:34:54	R186	On 03/02/2022			Bond Future	1	40,000,000	0.00 Member	Sell
Total for R186 Bond Future						8	97,800,000	0.00	
8:34:35	R197	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
8:34:35	R197	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
9:24:43	R197	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
9:24:43	R197	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R197 Bond Future						4	7,200,000	0.00	
10:07:51	R2023	On 03/02/2022			Bond Future	1	5,500,000	0.00 Member	Sell
10:07:51	R2023	On 03/02/2022			Bond Future	1	5,500,000	0.00 Member	Buy
10:09:20	R2023	On 03/02/2022			Bond Future	1	5,500,000	0.00 Member	Buy
10:09:20	R2023	On 03/02/2022			Bond Future	1	5,500,000	0.00 Client	Sell
Total for R2023 Bond Future						4	22,000,000	0.00	
8:08:09	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
8:08:09	R2030	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
9:23:25	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
9:23:25	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
9:23:25	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
9:23:25	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
9:23:25	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
16:14:48	R2030	On 03/02/2022			Bond Future	1	5,900,000	0.00 Member	Buy
16:14:48	R2030	On 03/02/2022			Bond Future	1	5,900,000	0.00 Member	Sell
16:28:24	R2030	On 03/02/2022			Bond Future	1	5,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:24	R2030	On 03/02/2022			Bond Future	1	5,900,000	0.00 Client	Buy
16:34:54	R2030	On 03/02/2022			Bond Future	1	50,000,000	0.00 Member	Buy
16:34:54	R2030	On 03/02/2022			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R2030 Bond Future						13	125,600,000	0.00	
15:18:01	R2032	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Sell
15:18:01	R2032	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Buy
15:33:31	R2032	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Sell
15:33:31	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
16:26:14	R2032	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Buy
16:26:14	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
16:26:14	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
16:26:14	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
16:26:14	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:26:14	R2032	On 03/02/2022			Bond Future	1	2,300,000	0.00 Client	Buy
16:26:14	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:26:14	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
16:26:14	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
16:26:14	R2032	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Sell
16:26:14	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
16:34:54	R2032	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Buy
16:34:54	R2032	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R2032 Bond Future						17	71,000,000	0.00	
15:18:01	R2035	On 03/02/2022			Bond Future	1	6,600,000	0.00 Member	Sell
15:18:01	R2035	On 03/02/2022			Bond Future	1	6,600,000	0.00 Member	Buy
15:34:06	R2035	On 03/02/2022			Bond Future	1	6,600,000	0.00 Member	Sell
16:27:43	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
16:28:36	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
16:28:36	R2035	On 03/02/2022			Bond Future	1	4,900,000	0.00 Client	Buy
16:28:36	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Buy
16:28:36	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:36	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Buy
16:28:36	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
16:28:36	R2035	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Sell
16:28:36	R2035	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Buy
16:28:36	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
16:28:36	R2035	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
16:28:36	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
16:34:54	R2035	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Buy
16:34:54	R2035	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Sell
Total for R2035 Bond Future						17	99,600,000	0.00	
10:28:33	R2037	On 03/02/2022			Bond Future	1	8,300,000	0.00 Member	Sell
14:38:42	R2037	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
14:41:39	R2037	On 03/02/2022			Bond Future	1	5,200,000	0.00 Member	Buy
14:41:39	R2037	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Sell
14:41:39	R2037	On 03/02/2022			Bond Future	1	5,200,000	0.00 Member	Sell
14:41:39	R2037	On 03/02/2022			Bond Future	1	5,200,000	0.00 Client	Buy
14:41:39	R2037	On 03/02/2022			Bond Future	1	3,100,000	0.00 Client	Buy
15:18:01	R2037	On 03/02/2022			Bond Future	1	11,800,000	0.00 Member	Sell
15:18:01	R2037	On 03/02/2022			Bond Future	1	11,800,000	0.00 Member	Buy
15:34:37	R2037	On 03/02/2022			Bond Future	1	11,800,000	0.00 Member	Sell
15:34:37	R2037	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:29:46	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:29:46	R2037	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:29:46	R2037	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
16:29:46	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
16:29:46	R2037	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:29:46	R2037	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:29:46	R2037	On 03/02/2022			Bond Future	1	9,400,000	0.00 Member	Buy
16:29:46	R2037	On 03/02/2022			Bond Future	1	9,400,000	0.00 Client	Buy
16:29:46	R2037	On 03/02/2022			Bond Future	1	9,400,000	0.00 Member	Sell
16:29:46	R2037	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
16:29:46	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
16:29:46	R2037	On 03/02/2022			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
16:29:46	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:29:46	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
Total for R2037 Bond Future						25	104,000,000	0.00	
13:31:15	R2040	On 04/08/2022	9.70	Call	Bond Future	1	46,000,000	0.00 Member	Buy
13:31:15	R2040	On 04/08/2022	9.70	Call	Bond Future	1	5,000,000	0.00 Member	Sell
13:32:39	R2040	On 04/08/2022	12.24	Put	Bond Future	1	46,000,000	0.00 Member	Buy
13:32:39	R2040	On 04/08/2022	10.70	Call	Bond Future	1	46,000,000	0.00 Member	Sell
13:32:39	R2040	On 04/08/2022	10.70	Call	Bond Future	1	5,000,000	0.00 Member	Buy
13:32:39	R2040	On 04/08/2022	12.24	Put	Bond Future	1	5,000,000	0.00 Member	Sell
15:32:07	R2040	On 03/02/2022			Bond Future	1	8,300,000	0.00 Member	Sell
15:32:07	R2040	On 03/02/2022			Bond Future	1	8,300,000	0.00 Member	Buy
15:49:33	R2040	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
15:49:33	R2040	On 03/02/2022			Bond Future	1	8,300,000	0.00 Member	Sell
15:55:00	R2040	On 04/08/2022	9.70	Call	Bond Future	1	22,000,000	0.00 Client	Sell
15:55:00	R2040	On 04/08/2022	9.70	Call	Bond Future	1	22,000,000	0.00 Member	Sell
15:55:00	R2040	On 04/08/2022	9.70	Call	Bond Future	1	19,000,000	0.00 Member	Buy
15:55:00	R2040	On 04/08/2022	9.70	Call	Bond Future	1	19,000,000	0.00 Client	Sell
15:55:00	R2040	On 04/08/2022	9.70	Call	Bond Future	1	22,000,000	0.00 Member	Buy
15:55:00	R2040	On 04/08/2022	9.70	Call	Bond Future	1	19,000,000	0.00 Member	Sell
15:55:00	R2040	On 04/08/2022	9.70	Call	Bond Future	1	5,000,000	0.00 Member	Buy
15:55:00	R2040	On 04/08/2022	9.70	Call	Bond Future	1	5,000,000	0.00 Client	Sell
15:55:08	R2040	On 04/08/2022	10.70	Call	Bond Future	1	22,000,000	0.00 Member	Sell
15:55:08	R2040	On 04/08/2022	10.70	Call	Bond Future	1	5,000,000	0.00 Member	Sell
15:55:08	R2040	On 04/08/2022	10.70	Call	Bond Future	1	22,000,000	0.00 Client	Buy
15:55:08	R2040	On 04/08/2022	10.70	Call	Bond Future	1	22,000,000	0.00 Member	Buy
15:55:08	R2040	On 04/08/2022	10.70	Call	Bond Future	1	19,000,000	0.00 Member	Sell
15:55:08	R2040	On 04/08/2022	10.70	Call	Bond Future	1	19,000,000	0.00 Client	Buy
15:55:08	R2040	On 04/08/2022	10.70	Call	Bond Future	1	19,000,000	0.00 Member	Buy
15:55:08	R2040	On 04/08/2022	10.70	Call	Bond Future	1	5,000,000	0.00 Client	Buy
15:55:16	R2040	On 04/08/2022	12.24	Put	Bond Future	1	22,000,000	0.00 Member	Buy
15:55:16	R2040	On 04/08/2022	12.24	Put	Bond Future	1	22,000,000	0.00 Member	Sell
15:55:16	R2040	On 04/08/2022	12.24	Put	Bond Future	1	19,000,000	0.00 Client	Sell
15:55:16	R2040	On 04/08/2022	12.24	Put	Bond Future	1	19,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:55:16	R2040	On 04/08/2022	12.24	Put	Bond Future	1	5,000,000	0.00 Client	Sell
15:55:16	R2040	On 04/08/2022	12.24	Put	Bond Future	1	22,000,000	0.00 Client	Sell
15:55:16	R2040	On 04/08/2022	12.24	Put	Bond Future	1	19,000,000	0.00 Member	Buy
15:55:16	R2040	On 04/08/2022	12.24	Put	Bond Future	1	5,000,000	0.00 Member	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
16:22:17	R2040	On 03/02/2022			Bond Future	1	6,400,000	0.00 Member	Sell
16:22:17	R2040	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
16:22:17	R2040	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	6,400,000	0.00 Member	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	6,400,000	0.00 Client	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
16:22:17	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
16:22:17	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
Total for R2040 Bond Future						48	601,800,000	0.00	
15:32:07	R2044	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Sell
15:32:07	R2044	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Buy
15:50:00	R2044	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
15:50:00	R2044	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Sell
16:23:38	R2044	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
16:23:38	R2044	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
16:23:38	R2044	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
16:23:39	R2044	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
16:23:39	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
16:23:39	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
16:23:39	R2044	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
16:23:39	R2044	On 03/02/2022			Bond Future	1	8,800,000	0.00 Member	Buy
16:23:39	R2044	On 03/02/2022			Bond Future	1	8,800,000	0.00 Member	Sell
16:23:39	R2044	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:23:39	R2044	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
16:23:39	R2044	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
16:23:39	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
16:23:39	R2044	On 03/02/2022			Bond Future	1	8,800,000	0.00 Client	Buy
Total for R2044 Bond Future						18	66,000,000	0.00	
15:32:07	R2048	On 03/02/2022			Bond Future	1	9,800,000	0.00 Member	Sell
15:32:07	R2048	On 03/02/2022			Bond Future	1	9,800,000	0.00 Member	Buy
15:50:27	R2048	On 03/02/2022			Bond Future	1	9,800,000	0.00 Member	Sell
16:14:47	R2048	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
16:26:05	R2048	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
16:26:05	R2048	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
16:26:05	R2048	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
16:26:05	R2048	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
16:26:05	R2048	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
16:26:05	R2048	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
16:26:05	R2048	On 03/02/2022			Bond Future	1	8,100,000	0.00 Member	Sell
16:26:05	R2048	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
16:26:05	R2048	On 03/02/2022			Bond Future	1	8,100,000	0.00 Client	Buy
16:26:05	R2048	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
16:26:05	R2048	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
16:26:05	R2048	On 03/02/2022			Bond Future	1	8,100,000	0.00 Member	Buy
16:26:05	R2048	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
16:26:05	R2048	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
Total for R2048 Bond Future						18	58,800,000	0.00	
Grand Total for all Instruments						182	1,439,400,000	0.00	