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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:31:52	I2029	On 03/02/2022		Bond Future	1	9,000,000	0.00 Member	Buy
15:32:42	I2029	On 03/02/2022		Bond Future	1	9,000,000	0.00 Member	Sell
15:36:31	I2029	On 03/02/2022		Bond Future	1	9,000,000	0.00 Member	Sell
15:36:31	I2029	On 03/02/2022		Bond Future	1	9,000,000	0.00 Member	Buy
17:30:20	I2029	On 03/02/2022		Bond Future	1	9,000,000	0.00 Member	Buy
17:30:20	I2029	On 03/02/2022		Bond Future	1	9,000,000	0.00 Client	Sell
Total for I2029 Bond Future					6	54,000,000	0.00	
15:31:52	I2033	On 03/02/2022		Bond Future	1	20,000,000	0.00 Member	Buy
15:33:19	I2033	On 03/02/2022		Bond Future	1	20,000,000	0.00 Member	Sell
15:36:00	I2033	On 03/02/2022		Bond Future	1	20,000,000	0.00 Member	Sell
15:36:00	I2033	On 03/02/2022		Bond Future	1	20,000,000	0.00 Member	Buy
17:32:47	I2033	On 03/02/2022		Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:47	I2033	On 03/02/2022			Bond Future	1	20,000,000	0.00 Client	Sell
Total for I2033 Bond Future						6	120,000,000	0.00	
14:20:02	R186	On 03/02/2022			Bond Future	1	1,008,300,000	0.00 Member	Sell
14:20:02	R186	On 03/02/2022			Bond Future	1	50,000,000	0.00 Member	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	19,300,000	0.00 Client	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	50,000,000	0.00 Member	Sell
15:12:19	R186	On 03/02/2022			Bond Future	1	400,000,000	0.00 Client	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	50,000,000	0.00 Client	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	464,000,000	0.00 Client	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	464,000,000	0.00 Member	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	400,000,000	0.00 Member	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	19,300,000	0.00 Member	Sell
15:12:19	R186	On 03/02/2022			Bond Future	1	19,300,000	0.00 Member	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	75,000,000	0.00 Client	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	75,000,000	0.00 Member	Buy
15:12:19	R186	On 03/02/2022			Bond Future	1	464,000,000	0.00 Member	Sell
15:12:19	R186	On 03/02/2022			Bond Future	1	400,000,000	0.00 Member	Sell
15:12:19	R186	On 03/02/2022			Bond Future	1	75,000,000	0.00 Member	Sell
15:29:28	R186	On 03/02/2022			Bond Future	1	5,100,000	0.00 Member	Buy
15:50:23	R186	On 03/02/2022			Bond Future	1	5,100,000	0.00 Client	Sell
Total for R186 Bond Future						18	4,043,400,000	0.00	
15:31:52	R197	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Buy
15:33:49	R197	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Sell
15:36:08	R197	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Sell
15:36:08	R197	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Buy
17:31:34	R197	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Buy
17:31:34	R197	On 03/02/2022			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R197 Bond Future						6	36,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:00:28	R2030	On 03/02/2022			Bond Future	1	195,000,000	0.00 Member	Sell
10:00:28	R2030	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Buy
10:28:33	R2030	On 03/02/2022			Bond Future	1	160,000,000	0.00 Member	Sell
10:28:33	R2030	On 03/02/2022			Bond Future	1	160,000,000	0.00 Member	Buy
10:28:33	R2030	On 03/02/2022			Bond Future	1	160,000,000	0.00 Client	Buy
10:28:34	R2030	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
10:28:34	R2030	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Buy
10:28:34	R2030	On 03/02/2022			Bond Future	1	10,000,000	0.00 Client	Buy
10:28:34	R2030	On 03/02/2022			Bond Future	1	25,000,000	0.00 Client	Buy
10:28:34	R2030	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Sell
13:15:49	R2030	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
13:15:49	R2030	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
13:25:58	R2030	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Buy
13:25:58	R2030	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
14:14:55	R2030	On 03/02/2022			Bond Future	1	82,000,000	0.00 Member	Sell
14:14:55	R2030	On 03/02/2022			Bond Future	1	82,000,000	0.00 Member	Buy
15:00:24	R2030	On 03/02/2022			Bond Future	1	82,000,000	0.00 Client	Buy
15:00:24	R2030	On 03/02/2022			Bond Future	1	82,000,000	0.00 Member	Sell
15:42:10	R2030	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
15:42:10	R2030	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
16:30:29	R2030	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
16:30:29	R2030	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R2030 Bond Future						22	1,110,800,000	0.00	
13:15:49	R2032	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
13:15:49	R2032	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
13:24:59	R2032	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
13:24:59	R2032	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
13:33:26	R2032	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Sell
13:33:26	R2032	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
15:42:10	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
15:42:10	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:30:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:30:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						10	4,400,000	0.00	
14:14:55	R2035	On 03/02/2022			Bond Future	1	336,400,000	0.00 Member	Sell
14:14:55	R2035	On 03/02/2022			Bond Future	1	54,000,000	0.00 Member	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	23,200,000	0.00 Member	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	84,200,000	0.00 Member	Sell
14:56:38	R2035	On 03/02/2022			Bond Future	1	84,200,000	0.00 Member	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	25,000,000	0.00 Client	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	84,200,000	0.00 Client	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	60,000,000	0.00 Client	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	54,000,000	0.00 Member	Sell
14:56:38	R2035	On 03/02/2022			Bond Future	1	23,200,000	0.00 Client	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	90,000,000	0.00 Member	Sell
14:56:38	R2035	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	90,000,000	0.00 Client	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	90,000,000	0.00 Member	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	60,000,000	0.00 Member	Sell
14:56:38	R2035	On 03/02/2022			Bond Future	1	60,000,000	0.00 Member	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
14:56:38	R2035	On 03/02/2022			Bond Future	1	54,000,000	0.00 Client	Buy
14:56:38	R2035	On 03/02/2022			Bond Future	1	23,200,000	0.00 Member	Sell
15:42:10	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
15:42:10	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
16:31:29	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
16:31:29	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R2035 Bond Future						23	1,346,000,000	0.00	
14:26:11	R2040	On 03/02/2022			Bond Future	1	14,200,000	0.00 Member	Sell
14:26:11	R2040	On 03/02/2022			Bond Future	1	14,200,000	0.00 Member	Buy
14:29:14	R2040	On 03/02/2022			Bond Future	1	10,300,000	0.00 Member	Buy
14:29:14	R2040	On 03/02/2022			Bond Future	1	14,200,000	0.00 Member	Sell
14:32:20	R2040	On 03/02/2022			Bond Future	1	3,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:32:20	R2040	On 03/02/2022			Bond Future	1	3,900,000	0.00 Member	Buy
14:32:20	R2040	On 03/02/2022			Bond Future	1	10,300,000	0.00 Client	Buy
14:32:20	R2040	On 03/02/2022			Bond Future	1	3,900,000	0.00 Client	Buy
14:32:20	R2040	On 03/02/2022			Bond Future	1	10,300,000	0.00 Member	Sell
Total for R2040 Bond Future						9	85,200,000	0.00	
9:01:38	R2044	On 03/02/2022			Bond Future	1	18,000,000	0.00 Member	Sell
9:01:38	R2044	On 03/02/2022			Bond Future	1	18,000,000	0.00 Client	Buy
14:26:11	R2044	On 03/02/2022			Bond Future	1	47,800,000	0.00 Member	Sell
14:26:11	R2044	On 03/02/2022			Bond Future	1	47,800,000	0.00 Member	Buy
14:29:37	R2044	On 03/02/2022			Bond Future	1	34,800,000	0.00 Member	Buy
14:29:37	R2044	On 03/02/2022			Bond Future	1	47,800,000	0.00 Member	Sell
14:33:01	R2044	On 03/02/2022			Bond Future	1	13,000,000	0.00 Member	Sell
14:33:01	R2044	On 03/02/2022			Bond Future	1	13,000,000	0.00 Client	Buy
14:33:01	R2044	On 03/02/2022			Bond Future	1	13,000,000	0.00 Member	Buy
14:33:02	R2044	On 03/02/2022			Bond Future	1	34,800,000	0.00 Member	Sell
14:33:02	R2044	On 03/02/2022			Bond Future	1	34,800,000	0.00 Client	Buy
Total for R2044 Bond Future						11	322,800,000	0.00	
Grand Total for all Instruments						111	7,122,600,000	0.00	