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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/07/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:03:10	I2029	On 04/08/2022		Bond Future	1	800,000	0.00 Member	Buy
13:03:10	I2029	On 04/08/2022		Bond Future	1	74,900,000	0.00 Member	Sell
16:02:21	I2029	On 04/08/2022		Bond Future	1	54,300,000	0.00 Member	Sell
16:02:21	I2029	On 04/08/2022		Bond Future	1	18,400,000	0.00 Member	Sell
16:02:21	I2029	On 04/08/2022		Bond Future	1	18,400,000	0.00 Client	Buy
16:02:21	I2029	On 04/08/2022		Bond Future	1	54,300,000	0.00 Client	Buy
16:02:21	I2029	On 04/08/2022		Bond Future	1	1,400,000	0.00 Client	Buy
16:02:21	I2029	On 04/08/2022		Bond Future	1	54,300,000	0.00 Member	Buy
16:02:21	I2029	On 04/08/2022		Bond Future	1	800,000	0.00 Client	Buy
16:02:21	I2029	On 04/08/2022		Bond Future	1	18,400,000	0.00 Member	Buy
16:02:21	I2029	On 04/08/2022		Bond Future	1	800,000	0.00 Member	Sell
16:02:21	I2029	On 04/08/2022		Bond Future	1	1,400,000	0.00 Member	Sell
16:02:21	I2029	On 04/08/2022		Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2029 Bond Future						13	299,600,000	0.00	
16:54:24	I2033	On 04/08/2022			Bond Future	1	40,000,000	0.00 Member	Sell
16:54:24	I2033	On 04/08/2022			Bond Future	1	40,000,000	0.00 Member	Buy
17:45:53	I2033	On 04/08/2022			Bond Future	1	40,000,000	0.00 Member	Sell
17:45:53	I2033	On 04/08/2022			Bond Future	1	40,000,000	0.00 Client	Buy
Total for I2033 Bond Future						4	160,000,000	0.00	
16:54:24	I2038	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Sell
16:54:24	I2038	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Buy
17:46:31	I2038	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Sell
17:46:31	I2038	On 04/08/2022			Bond Future	1	10,000,000	0.00 Client	Buy
Total for I2038 Bond Future						4	40,000,000	0.00	
13:03:10	I2046	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Buy
13:03:10	I2046	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Sell
16:02:59	I2046	On 04/08/2022			Bond Future	1	20,000,000	0.00 Client	Buy
16:02:59	I2046	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Sell
16:54:24	I2046	On 04/08/2022			Bond Future	1	60,000,000	0.00 Member	Sell
16:54:24	I2046	On 04/08/2022			Bond Future	1	60,000,000	0.00 Member	Buy
17:47:10	I2046	On 04/08/2022			Bond Future	1	60,000,000	0.00 Client	Buy
17:47:10	I2046	On 04/08/2022			Bond Future	1	60,000,000	0.00 Member	Sell
Total for I2046 Bond Future						8	320,000,000	0.00	
13:03:10	I2050	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Buy
13:03:10	I2050	On 04/08/2022			Bond Future	1	24,300,000	0.00 Member	Sell
16:03:37	I2050	On 04/08/2022			Bond Future	1	20,000,000	0.00 Client	Buy
16:03:37	I2050	On 04/08/2022			Bond Future	1	4,300,000	0.00 Member	Sell
16:03:37	I2050	On 04/08/2022			Bond Future	1	4,300,000	0.00 Client	Buy
16:03:37	I2050	On 04/08/2022			Bond Future	1	4,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:03:37	I2050	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Sell
16:54:24	I2050	On 04/08/2022			Bond Future	1	50,000,000	0.00 Member	Sell
16:54:24	I2050	On 04/08/2022			Bond Future	1	50,000,000	0.00 Member	Buy
17:46:51	I2050	On 04/08/2022			Bond Future	1	50,000,000	0.00 Member	Sell
17:46:51	I2050	On 04/08/2022			Bond Future	1	50,000,000	0.00 Client	Buy
Total for I2050 Bond Future						11	297,200,000	0.00	
15:14:56	IGOV	On 04/08/2022			Index Future	1	100,000	0.00 Member	Buy
15:46:43	IGOV	On 04/08/2022			Index Future	1	100,000	0.00 Client	Sell
Total for IGOV Index Future						2	200,000	0.00	
12:33:13	R186	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Buy
12:33:13	R186	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Sell
14:02:27	R186	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Sell
14:10:02	R186	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Sell
14:10:02	R186	On 04/08/2022			Bond Future	1	10,000,000	0.00 Client	Buy
14:24:07	R186	On 04/08/2022			Bond Future	1	10,000,000	0.00 Client	Buy
15:32:29	R186	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Sell
15:40:54	R186	On 04/08/2022			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R186 Bond Future						8	100,000,000	0.00	
8:01:42	R2030	On 04/08/2022			Bond Future	1	81,200,000	0.00 Member	Sell
12:35:59	R2030	On 04/08/2022			Bond Future	1	81,200,000	0.00 Client	Buy
15:58:50	R2030	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Sell
15:58:50	R2030	On 04/08/2022			Bond Future	1	6,000,000	0.00 Client	Buy
15:59:31	R2030	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Buy
15:59:31	R2030	On 04/08/2022			Bond Future	1	52,700,000	0.00 Member	Buy
15:59:31	R2030	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
15:59:31	R2030	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Sell
17:51:11	R2030	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Buy
17:51:11	R2030	On 04/08/2022			Bond Future	1	7,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:51:11	R2030	On 04/08/2022			Bond Future	1	7,600,000	0.00 Client	Sell
17:51:11	R2030	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Sell
17:51:11	R2030	On 04/08/2022			Bond Future	1	43,900,000	0.00 Member	Sell
17:51:11	R2030	On 04/08/2022			Bond Future	1	7,600,000	0.00 Member	Sell
17:51:11	R2030	On 04/08/2022			Bond Future	1	43,900,000	0.00 Member	Buy
17:51:11	R2030	On 04/08/2022			Bond Future	1	43,900,000	0.00 Client	Sell
17:51:32	R2030	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Buy
17:51:32	R2030	On 03/11/2022			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R2030 Bond Future						18	393,600,000	0.00	
8:01:42	R2032	On 04/08/2022			Bond Future	1	113,600,000	0.00 Member	Sell
8:01:42	R2032	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Sell
11:53:44	R2032	On 04/08/2022			Bond Future	1	3,500,000	0.00 Client	Buy
12:37:12	R2032	On 04/08/2022			Bond Future	1	113,600,000	0.00 Client	Buy
15:59:31	R2032	On 03/11/2022			Bond Future	1	19,700,000	0.00 Member	Buy
15:59:31	R2032	On 03/11/2022			Bond Future	1	19,700,000	0.00 Member	Sell
16:48:28	R2032	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Sell
16:49:21	R2032	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Buy
17:08:52	R2032	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Buy
17:08:52	R2032	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Sell
17:53:02	R2032	On 03/11/2022			Bond Future	1	19,700,000	0.00 Member	Buy
17:53:02	R2032	On 03/11/2022			Bond Future	1	19,700,000	0.00 Client	Sell
Total for R2032 Bond Future						12	333,000,000	0.00	
16:48:28	R2035	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Sell
16:49:21	R2035	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Buy
17:08:07	R2035	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Sell
17:08:07	R2035	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Buy
Total for R2035 Bond Future						4	20,000,000	0.00	
8:01:42	R2040	On 04/08/2022			Bond Future	1	147,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:28:48	R2040	On 04/08/2022			Bond Future	1	69,900,000	0.00 Member	Sell
9:28:48	R2040	On 04/08/2022			Bond Future	1	10,300,000	0.00 Member	Buy
11:56:26	R2040	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Buy
11:57:18	R2040	On 04/08/2022			Bond Future	1	136,000,000	0.00 Member	Sell
11:57:18	R2040	On 04/08/2022			Bond Future	1	136,000,000	0.00 Member	Buy
11:57:18	R2040	On 04/08/2022			Bond Future	1	9,000,000	0.00 Member	Sell
11:57:18	R2040	On 04/08/2022			Bond Future	1	9,000,000	0.00 Member	Buy
11:57:18	R2040	On 04/08/2022			Bond Future	1	136,000,000	0.00 Client	Buy
11:57:18	R2040	On 04/08/2022			Bond Future	1	9,000,000	0.00 Client	Buy
11:57:18	R2040	On 04/08/2022			Bond Future	1	2,400,000	0.00 Client	Buy
11:57:18	R2040	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Sell
12:59:06	R2040	On 04/08/2022			Bond Future	1	18,500,000	0.00 Member	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	23,900,000	0.00 Client	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	18,500,000	0.00 Client	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	10,300,000	0.00 Member	Sell
12:59:06	R2040	On 04/08/2022			Bond Future	1	10,300,000	0.00 Client	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Sell
12:59:06	R2040	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	23,900,000	0.00 Member	Sell
12:59:06	R2040	On 04/08/2022			Bond Future	1	18,500,000	0.00 Member	Sell
12:59:06	R2040	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Sell
12:59:06	R2040	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	23,900,000	0.00 Member	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Sell
12:59:06	R2040	On 04/08/2022			Bond Future	1	3,000,000	0.00 Client	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Sell
12:59:06	R2040	On 04/08/2022			Bond Future	1	1,900,000	0.00 Client	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Sell
12:59:06	R2040	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Buy
12:59:06	R2040	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						35	869,200,000	0.00	
11:44:28	R2048	On 04/08/2022			Bond Future	1	500,000,000	0.00 Member	Sell
11:44:28	R2048	On 04/08/2022			Bond Future	1	500,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	1,000,000,000	0.00	
15:33:25	R214	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Sell
15:33:25	R214	On 04/08/2022			Bond Future	1	7,800,000	0.00 Member	Buy
15:37:59	R214	On 04/08/2022			Bond Future	1	1,900,000	0.00 Client	Sell
15:37:59	R214	On 04/08/2022			Bond Future	1	5,800,000	0.00 Client	Sell
15:37:59	R214	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Buy
15:37:59	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
15:37:59	R214	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Buy
15:37:59	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
15:37:59	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
15:37:59	R214	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Sell
15:59:31	R214	On 04/08/2022			Bond Future	1	354,500,000	0.00 Member	Sell
15:59:31	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	62,200,000	0.00 Member	Sell
17:52:06	R214	On 04/08/2022			Bond Future	1	10,800,000	0.00 Member	Sell
17:52:06	R214	On 04/08/2022			Bond Future	1	19,200,000	0.00 Member	Sell
17:52:06	R214	On 04/08/2022			Bond Future	1	19,200,000	0.00 Client	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	12,100,000	0.00 Member	Sell
17:52:06	R214	On 04/08/2022			Bond Future	1	79,300,000	0.00 Member	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	78,700,000	0.00 Member	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	12,100,000	0.00 Member	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	10,800,000	0.00 Member	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	26,600,000	0.00 Member	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	19,200,000	0.00 Member	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	12,100,000	0.00 Client	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	62,200,000	0.00 Member	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	44,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:52:06	R214	On 04/08/2022			Bond Future	1	26,600,000	0.00 Member	Sell
17:52:06	R214	On 04/08/2022			Bond Future	1	62,200,000	0.00 Client	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	44,200,000	0.00 Member	Sell
17:52:06	R214	On 04/08/2022			Bond Future	1	26,600,000	0.00 Client	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	79,300,000	0.00 Member	Sell
17:52:06	R214	On 04/08/2022			Bond Future	1	79,300,000	0.00 Client	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	78,700,000	0.00 Member	Sell
17:52:06	R214	On 04/08/2022			Bond Future	1	10,800,000	0.00 Client	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	44,200,000	0.00 Client	Buy
17:52:06	R214	On 04/08/2022			Bond Future	1	78,700,000	0.00 Client	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
17:52:07	R214	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Sell
17:52:07	R214	On 04/08/2022			Bond Future	1	5,600,000	0.00 Client	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Sell
17:52:07	R214	On 04/08/2022			Bond Future	1	2,900,000	0.00 Client	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
17:52:07	R214	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:52:07	R214	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:52:07	R214	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Sell
17:52:07	R214	On 04/08/2022			Bond Future	1	4,100,000	0.00 Client	Buy
17:52:07	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:52:07	R214	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:52:07	R214	On 04/08/2022		Bond Future	1	1,500,000	0.00 Member	Sell
Total for R214 Bond Future					62	1,449,200,000	0.00	
Grand Total for all Instruments					183	5,282,000,000	0.00	