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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/01/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:25	I2025	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Buy
10:06:25	I2025	On 05/05/2022		Bond Future	1	20,000,000	0.00 Member	Sell
10:14:50	I2025	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Sell
10:14:50	I2025	On 05/05/2022		Bond Future	1	1,400,000	0.00 Member	Sell
10:14:50	I2025	On 05/05/2022		Bond Future	1	1,500,000	0.00 Member	Sell
10:14:50	I2025	On 05/05/2022		Bond Future	1	1,500,000	0.00 Client	Buy
10:14:50	I2025	On 05/05/2022		Bond Future	1	1,500,000	0.00 Member	Buy
10:14:50	I2025	On 05/05/2022		Bond Future	1	200,000	0.00 Client	Buy
10:14:50	I2025	On 05/05/2022		Bond Future	1	1,400,000	0.00 Client	Buy
10:14:50	I2025	On 05/05/2022		Bond Future	1	700,000	0.00 Client	Buy
10:14:50	I2025	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Buy
10:14:50	I2025	On 05/05/2022		Bond Future	1	1,400,000	0.00 Member	Buy
10:14:50	I2025	On 05/05/2022		Bond Future	1	700,000	0.00 Member	Sell
10:14:50	I2025	On 05/05/2022		Bond Future	1	700,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022		Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	2,500,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	2,500,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	2,500,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Buy
10:14:51	I2025	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						49	80,000,000	0.00	
13:44:31	R186	On 03/02/2022			Bond Future	1	650,000,000	0.00 Member	Sell
13:44:31	R186	On 05/05/2022			Bond Future	1	650,000,000	0.00 Member	Buy
13:48:35	R186	On 03/02/2022			Bond Future	1	650,000,000	0.00 Client	Buy
14:13:10	R186	On 05/05/2022			Bond Future	1	650,000,000	0.00 Client	Sell
14:52:59	R186	On 05/05/2022			Bond Future	1	34,500,000	0.00 Member	Buy
15:06:16	R186	On 05/05/2022			Bond Future	1	34,500,000	0.00 Client	Sell
17:16:13	R186	On 05/05/2022			Bond Future	1	29,700,000	0.00 Member	Buy
17:27:40	R186	On 05/05/2022			Bond Future	1	10,100,000	0.00 Member	Sell
17:28:32	R186	On 05/05/2022			Bond Future	1	3,700,000	0.00 Client	Sell
17:28:32	R186	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Buy
17:28:32	R186	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Sell
17:28:32	R186	On 05/05/2022			Bond Future	1	10,100,000	0.00 Client	Sell
17:28:32	R186	On 05/05/2022			Bond Future	1	10,100,000	0.00 Member	Buy
17:28:32	R186	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Buy
17:28:32	R186	On 05/05/2022			Bond Future	1	12,900,000	0.00 Client	Sell
17:28:32	R186	On 05/05/2022			Bond Future	1	3,000,000	0.00 Client	Sell
17:28:32	R186	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Sell
17:28:32	R186	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Buy
17:28:32	R186	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Sell
Total for R186 Bond Future						19	2,787,800,000	0.00	
15:59:12	R202	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
16:14:58	R202	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
Total for R202 Bond Future						2	400,000	0.00	
8:57:47	R2030	On 05/05/2022			Bond Future	1	10,000,000	0.00 Client	Sell
8:57:47	R2030	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Buy
17:16:13	R2030	On 05/05/2022			Bond Future	1	108,500,000	0.00 Member	Buy
17:26:41	R2030	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	83,900,000	0.00 Member	Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	8,500,000	0.00 Member	Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Buy
17:31:01	R2030	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	8,500,000	0.00 Client	Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	4,000,000	0.00 Client	Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	11,600,000	0.00 Client	Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	11,600,000	0.00 Member	Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	83,900,000	0.00 Member	Buy
17:31:01	R2030	On 05/05/2022			Bond Future	1	83,900,000	0.00 Client	Sell
17:31:01	R2030	On 05/05/2022			Bond Future	1	11,600,000	0.00 Member	Buy
17:31:01	R2030	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
17:31:01	R2030	On 05/05/2022			Bond Future	1	8,500,000	0.00 Member	Buy
Total for R2030 Bond Future						18	454,000,000	0.00	
11:12:27	R2032	On 03/11/2022	10.16	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:12:27	R2032	On 03/11/2022	10.56	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:12:27	R2032	On 03/11/2022	9.31	Call	Bond Future	1	18,000,000	0.00 Member	Sell
11:12:27	R2032	On 03/11/2022	10.56	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:12:27	R2032	On 03/11/2022	9.31	Call	Bond Future	1	18,000,000	0.00 Member	Buy
11:12:27	R2032	On 03/11/2022	10.16	Put	Bond Future	1	18,000,000	0.00 Member	Sell
12:08:01	R2032	On 03/11/2022	10.56	Put	Bond Future	1	18,000,000	0.00 Member	Buy
12:08:01	R2032	On 03/11/2022	10.56	Put	Bond Future	1	18,000,000	0.00 Member	Sell
12:08:13	R2032	On 03/11/2022	10.16	Put	Bond Future	1	18,000,000	0.00 Member	Sell
12:08:13	R2032	On 03/11/2022	10.16	Put	Bond Future	1	18,000,000	0.00 Member	Buy
12:08:23	R2032	On 03/11/2022	9.31	Call	Bond Future	1	18,000,000	0.00 Member	Buy
12:08:23	R2032	On 03/11/2022	9.31	Call	Bond Future	1	18,000,000	0.00 Member	Sell
12:49:46	R2032	On 03/11/2022	9.31	Call	Bond Future	1	18,000,000	0.00 Client	Sell
12:49:46	R2032	On 03/11/2022	9.31	Call	Bond Future	1	18,000,000	0.00 Member	Buy
12:52:15	R2032	On 03/11/2022	10.56	Put	Bond Future	1	18,000,000	0.00 Client	Sell
12:52:15	R2032	On 03/11/2022	10.56	Put	Bond Future	1	18,000,000	0.00 Member	Buy
12:56:09	R2032	On 03/11/2022	10.16	Put	Bond Future	1	18,000,000	0.00 Client	Buy
12:56:09	R2032	On 03/11/2022	10.16	Put	Bond Future	1	18,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						18	324,000,000	0.00	
12:19:04	R2035	On 05/05/2022			Bond Future	1	300,000,000	0.00 Member	Sell
12:19:04	R2035	On 03/02/2022			Bond Future	1	300,000,000	0.00 Member	Buy
12:33:38	R2035	On 03/02/2022			Bond Future	1	300,000,000	0.00 Client	Sell
12:35:03	R2035	On 05/05/2022			Bond Future	1	300,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	1,200,000,000	0.00	
12:21:47	R2037	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
12:21:47	R2037	On 05/05/2022			Bond Future	1	250,000,000	0.00 Member	Sell
12:36:21	R2037	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Sell
12:37:08	R2037	On 05/05/2022			Bond Future	1	250,000,000	0.00 Client	Buy
Total for R2037 Bond Future						4	1,000,000,000	0.00	
12:19:04	R2040	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
12:19:04	R2040	On 05/05/2022			Bond Future	1	250,000,000	0.00 Member	Sell
12:40:03	R2040	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Sell
12:42:18	R2040	On 05/05/2022			Bond Future	1	250,000,000	0.00 Client	Buy
14:53:00	R2040	On 05/05/2022			Bond Future	1	28,600,000	0.00 Member	Buy
14:53:00	R2040	On 05/05/2022			Bond Future	1	28,600,000	0.00 Member	Sell
17:27:52	R2040	On 05/05/2022			Bond Future	1	28,600,000	0.00 Member	Buy
17:27:52	R2040	On 05/05/2022			Bond Future	1	28,600,000	0.00 Client	Sell
Total for R2040 Bond Future						8	1,114,400,000	0.00	
13:12:05	R2044	On 05/05/2022			Bond Future	1	500,000,000	0.00 Member	Sell
13:12:05	R2044	On 03/02/2022			Bond Future	1	500,000,000	0.00 Member	Buy
13:46:54	R2044	On 03/02/2022			Bond Future	1	500,000,000	0.00 Client	Sell
13:47:52	R2044	On 05/05/2022			Bond Future	1	500,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						4	2,000,000,000	0.00	
13:44:32	R2048	On 03/02/2022			Bond Future	1	615,000,000	0.00 Member	Buy
13:44:32	R2048	On 05/05/2022			Bond Future	1	615,000,000	0.00 Member	Sell
13:51:57	R2048	On 05/05/2022			Bond Future	1	615,000,000	0.00 Client	Buy
14:14:35	R2048	On 03/02/2022			Bond Future	1	615,000,000	0.00 Client	Sell
Total for R2048 Bond Future						4	2,460,000,000	0.00	
11:12:27	R213	On 03/11/2022	9.98	Put	Bond Future	1	20,000,000	0.00 Member	Buy
11:12:27	R213	On 03/11/2022	10.37	Put	Bond Future	1	20,000,000	0.00 Member	Sell
11:12:27	R213	On 03/11/2022	9.13	Call	Bond Future	1	20,000,000	0.00 Member	Sell
11:12:27	R213	On 03/11/2022	9.13	Call	Bond Future	1	20,000,000	0.00 Member	Buy
11:12:27	R213	On 03/11/2022	9.98	Put	Bond Future	1	20,000,000	0.00 Member	Sell
11:12:27	R213	On 03/11/2022	10.37	Put	Bond Future	1	20,000,000	0.00 Member	Buy
12:07:24	R213	On 03/11/2022	10.37	Put	Bond Future	1	20,000,000	0.00 Member	Buy
12:07:24	R213	On 03/11/2022	10.37	Put	Bond Future	1	20,000,000	0.00 Member	Sell
12:07:36	R213	On 03/11/2022	9.98	Put	Bond Future	1	20,000,000	0.00 Member	Sell
12:07:36	R213	On 03/11/2022	9.98	Put	Bond Future	1	20,000,000	0.00 Member	Buy
12:07:50	R213	On 03/11/2022	9.13	Call	Bond Future	1	20,000,000	0.00 Member	Buy
12:07:50	R213	On 03/11/2022	9.13	Call	Bond Future	1	20,000,000	0.00 Member	Sell
12:43:20	R213	On 03/11/2022	10.37	Put	Bond Future	1	20,000,000	0.00 Member	Buy
12:43:20	R213	On 03/11/2022	10.37	Put	Bond Future	1	20,000,000	0.00 Client	Sell
12:46:29	R213	On 03/11/2022	9.98	Put	Bond Future	1	20,000,000	0.00 Client	Buy
12:46:29	R213	On 03/11/2022	9.98	Put	Bond Future	1	20,000,000	0.00 Member	Sell
12:47:48	R213	On 03/11/2022	9.13	Call	Bond Future	1	20,000,000	0.00 Member	Buy
12:47:48	R213	On 03/11/2022	9.13	Call	Bond Future	1	20,000,000	0.00 Client	Sell
14:53:00	R213	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Buy
15:08:58	R213	On 05/05/2022			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R213 Bond Future						20	363,200,000	0.00	

