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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:18:03	I2025	On 03/02/2022		Bond Future	1	300,000	0.00 Member	Sell
11:18:03	I2025	On 05/05/2022		Bond Future	1	100,000	0.00 Member	Sell
11:18:03	I2025	On 03/02/2022		Bond Future	1	19,400,000	0.00 Member	Buy
11:18:03	I2025	On 05/05/2022		Bond Future	1	6,300,000	0.00 Member	Buy
11:28:31	I2025	On 05/05/2022		Bond Future	1	2,400,000	0.00 Member	Sell
11:28:31	I2025	On 05/05/2022		Bond Future	1	500,000	0.00 Client	Sell
11:28:31	I2025	On 05/05/2022		Bond Future	1	300,000	0.00 Member	Buy
11:28:31	I2025	On 05/05/2022		Bond Future	1	300,000	0.00 Client	Sell
11:28:31	I2025	On 05/05/2022		Bond Future	1	1,300,000	0.00 Member	Buy
11:28:31	I2025	On 05/05/2022		Bond Future	1	1,300,000	0.00 Member	Sell
11:28:31	I2025	On 05/05/2022		Bond Future	1	500,000	0.00 Member	Buy
11:28:31	I2025	On 05/05/2022		Bond Future	1	500,000	0.00 Member	Sell
11:28:31	I2025	On 05/05/2022		Bond Future	1	1,300,000	0.00 Client	Sell
11:28:31	I2025	On 05/05/2022		Bond Future	1	300,000	0.00 Member	Sell
11:28:31	I2025	On 05/05/2022		Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:28:31	I2025	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Buy
11:28:31	I2025	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
11:28:31	I2025	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Sell
11:28:31	I2025	On 05/05/2022			Bond Future	1	2,400,000	0.00 Client	Sell
11:28:32	I2025	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
11:28:32	I2025	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
11:28:32	I2025	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
11:28:32	I2025	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
11:28:32	I2025	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
11:29:59	I2025	On 03/02/2022			Bond Future	1	7,200,000	0.00 Member	Sell
11:30:00	I2025	On 03/02/2022			Bond Future	1	7,200,000	0.00 Client	Sell
11:30:00	I2025	On 03/02/2022			Bond Future	1	7,200,000	0.00 Member	Buy
11:30:01	I2025	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
11:30:01	I2025	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
11:30:01	I2025	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	4,100,000	0.00 Member	Buy
11:30:01	I2025	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Buy
11:30:01	I2025	On 03/02/2022			Bond Future	1	4,200,000	0.00 Client	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
11:30:01	I2025	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	4,100,000	0.00 Client	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
11:30:01	I2025	On 03/02/2022			Bond Future	1	4,100,000	0.00 Member	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
11:30:01	I2025	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
Total for I2025 Bond Future						44	102,800,000	0.00	
11:18:03	I2029	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Buy
11:18:03	I2029	On 03/02/2022			Bond Future	1	158,400,000	0.00 Member	Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	30,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	4,500,000	0.00 Client	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	50,000,000	0.00 Member	Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	50,000,000	0.00 Client	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	50,000,000	0.00 Member	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	42,100,000	0.00 Member	Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	30,300,000	0.00 Member	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	30,300,000	0.00 Member	Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	13,200,000	0.00 Member	Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	13,200,000	0.00 Client	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	9,000,000	0.00 Client	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	4,500,000	0.00 Member	Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	4,500,000	0.00 Member	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	42,100,000	0.00 Client	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	42,100,000	0.00 Member	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	3,100,000	0.00 Client	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	13,200,000	0.00 Member	Buy
11:30:41	I2029	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Sell
11:30:41	I2029	On 03/02/2022			Bond Future	1	3,800,000	0.00 Client	Buy
11:30:42	I2029	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Sell
11:30:42	I2029	On 03/02/2022			Bond Future	1	2,400,000	0.00 Client	Buy
Total for I2029 Bond Future						28	633,600,000	0.00	
12:14:30	R186	On 03/02/2022			Bond Future	1	9,100,000	0.00 Member	Sell
13:32:56	R186	On 03/02/2022			Bond Future	1	9,100,000	0.00 Client	Buy
14:18:09	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Buy
14:18:09	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						4	218,200,000	0.00	
14:18:09	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Buy
14:18:09	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Sell
15:54:48	R2030	On 03/02/2022			Bond Future	1	93,800,000	0.00 Member	Sell
16:26:17	R2030	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Buy
16:27:19	R2030	On 03/02/2022			Bond Future	1	76,600,000	0.00 Member	Buy
16:27:19	R2030	On 03/02/2022			Bond Future	1	76,600,000	0.00 Client	Buy
16:27:19	R2030	On 03/02/2022			Bond Future	1	76,600,000	0.00 Member	Sell
16:27:20	R2030	On 03/02/2022			Bond Future	1	6,800,000	0.00 Client	Buy
16:27:20	R2030	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
16:27:20	R2030	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Buy
16:27:20	R2030	On 03/02/2022			Bond Future	1	4,800,000	0.00 Member	Sell
16:27:20	R2030	On 03/02/2022			Bond Future	1	4,800,000	0.00 Member	Buy
16:27:20	R2030	On 03/02/2022			Bond Future	1	4,800,000	0.00 Client	Buy
16:27:20	R2030	On 03/02/2022			Bond Future	1	5,600,000	0.00 Client	Buy
16:27:20	R2030	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Sell
Total for R2030 Bond Future						15	575,200,000	0.00	
11:46:37	R2032	On 03/02/2022			Bond Future	1	645,000,000	0.00 Member	Sell
11:56:43	R2032	On 03/02/2022			Bond Future	1	317,200,000	0.00 Member	Buy
11:57:45	R2032	On 03/02/2022			Bond Future	1	30,400,000	0.00 Member	Buy
11:57:45	R2032	On 03/02/2022			Bond Future	1	21,400,000	0.00 Client	Buy
11:57:45	R2032	On 03/02/2022			Bond Future	1	21,400,000	0.00 Member	Sell
11:57:45	R2032	On 03/02/2022			Bond Future	1	276,000,000	0.00 Member	Buy
11:57:45	R2032	On 03/02/2022			Bond Future	1	317,200,000	0.00 Member	Sell
11:57:45	R2032	On 03/02/2022			Bond Future	1	317,200,000	0.00 Client	Buy
11:57:45	R2032	On 03/02/2022			Bond Future	1	30,400,000	0.00 Client	Buy
11:57:45	R2032	On 03/02/2022			Bond Future	1	30,400,000	0.00 Member	Sell
11:57:45	R2032	On 03/02/2022			Bond Future	1	276,000,000	0.00 Client	Buy
11:57:45	R2032	On 03/02/2022			Bond Future	1	21,400,000	0.00 Member	Buy
11:57:45	R2032	On 03/02/2022			Bond Future	1	276,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:14:30	R2032	On 03/02/2022			Bond Future	1	2,700,000	0.00 Member	Sell
13:34:35	R2032	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
13:35:58	R2032	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
13:35:58	R2032	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
13:35:58	R2032	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
13:35:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
13:35:58	R2032	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
13:35:58	R2032	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
13:35:58	R2032	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
16:52:38	R2032	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Sell
17:04:45	R2032	On 03/02/2022	10.04	Call	Bond Future	1	10,000,000	0.00 Member	Sell
17:04:45	R2032	On 03/02/2022	10.04	Call	Bond Future	1	10,000,000	0.00 Member	Buy
17:10:49	R2032	On 03/02/2022	10.04	Call	Bond Future	1	10,000,000	0.00 Member	Buy
17:10:49	R2032	On 03/02/2022	10.04	Call	Bond Future	1	10,000,000	0.00 Client	Sell
17:34:57	R2032	On 03/02/2022			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2032 Bond Future						38	2,634,200,000	0.00	
16:53:10	R2037	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:33:29	R2037	On 03/02/2022			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R2037 Bond Future						2	2,200,000	0.00	
12:14:30	R2040	On 03/02/2022			Bond Future	1	7,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:44:47	R2040	On 03/02/2022			Bond Future	1	7,300,000	0.00 Client	Buy
14:03:49	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Member	Sell
14:03:49	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Member	Buy
Total for R2040 Bond Future						4	414,600,000	0.00	
14:03:49	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
14:03:49	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
Total for R2044 Bond Future						2	500,000,000	0.00	
11:02:12	R2048	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
11:24:24	R2048	On 03/02/2022			Bond Future	1	5,000,000	0.00 Client	Buy
12:14:30	R2048	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Sell
13:37:31	R2048	On 03/02/2022			Bond Future	1	2,500,000	0.00 Client	Buy
14:18:09	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
14:18:09	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
Total for R2048 Bond Future						6	515,000,000	0.00	
11:02:12	R209	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
11:02:12	R209	On 03/02/2022			Bond Future	1	35,200,000	0.00 Member	Sell
11:16:31	R209	On 03/02/2022			Bond Future	1	30,900,000	0.00 Member	Buy
11:17:31	R209	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
11:17:31	R209	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Buy
11:17:31	R209	On 03/02/2022			Bond Future	1	1,700,000	0.00 Client	Buy
11:17:31	R209	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
11:17:31	R209	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
11:17:31	R209	On 03/02/2022			Bond Future	1	30,900,000	0.00 Member	Sell
11:17:31	R209	On 03/02/2022			Bond Future	1	30,900,000	0.00 Client	Buy
11:17:31	R209	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Buy
11:17:31	R209	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Sell
11:17:31	R209	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Buy
11:17:31	R209	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
11:21:50	R209	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
11:57:26	R209	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Buy
11:57:26	R209	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Sell
12:56:01	R209	On 03/02/2022			Bond Future	1	5,000,000	0.00 Client	Buy
12:56:01	R209	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Buy
12:56:01	R209	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
12:56:01	R209	On 03/02/2022			Bond Future	1	5,000,000	0.00 Client	Buy
12:56:01	R209	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R209 Bond Future						22	182,000,000	0.00	
11:18:03	R210	On 03/02/2022			Bond Future	1	11,900,000	0.00 Member	Sell
11:18:03	R210	On 03/02/2022			Bond Future	1	11,900,000	0.00 Member	Buy
11:31:25	R210	On 03/02/2022			Bond Future	1	11,900,000	0.00 Member	Buy
11:31:25	R210	On 03/02/2022			Bond Future	1	11,900,000	0.00 Client	Sell
Total for R210 Bond Future						4	47,600,000	0.00	
Grand Total for all Instruments						169	5,825,400,000	0.00	