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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:26:02	I2025	On 05/05/2022		Bond Future	1	6,000,000	0.00 Client	Buy
9:26:02	I2025	On 05/05/2022		Bond Future	1	6,000,000	0.00 Member	Sell
9:33:43	I2025	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Buy
9:33:43	I2025	On 05/05/2022		Bond Future	1	6,000,000	0.00 Member	Sell
10:51:24	I2025	On 05/05/2022		Bond Future	1	1,000,000	0.00 Member	Buy
10:51:24	I2025	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Sell
10:51:24	I2025	On 05/05/2022		Bond Future	1	5,000,000	0.00 Client	Buy
10:51:24	I2025	On 05/05/2022		Bond Future	1	1,000,000	0.00 Member	Sell
10:51:24	I2025	On 05/05/2022		Bond Future	1	1,000,000	0.00 Client	Buy
12:15:39	I2025	On 03/02/2022		Bond Future	1	2,500,000	0.00 Member	Buy
12:15:39	I2025	On 05/05/2022		Bond Future	1	2,500,000	0.00 Member	Sell
13:56:32	I2025	On 03/02/2022		Bond Future	1	2,500,000	0.00 Client	Sell
13:58:04	I2025	On 05/05/2022		Bond Future	1	2,500,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2025 Bond Future</b>						<b>13</b>	<b>46,000,000</b>	<b>0.00</b>	
12:15:39	I2050	On 05/05/2022			Bond Future	1	2,500,000	0.00 Member	Sell
12:15:39	I2050	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Buy
13:02:05	I2050	On 03/02/2022			Bond Future	1	2,500,000	0.00 Client	Sell
13:03:04	I2050	On 05/05/2022			Bond Future	1	2,500,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>10,000,000</b>	<b>0.00</b>	
12:15:39	R186	On 03/02/2022			Bond Future	1	6,500,000	0.00 Member	Buy
12:15:39	R186	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Sell
13:04:49	R186	On 03/02/2022			Bond Future	1	6,500,000	0.00 Client	Sell
13:06:03	R186	On 05/05/2022			Bond Future	1	6,500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>26,000,000</b>	<b>0.00</b>	
15:01:11	R2030	On 05/05/2022			Bond Future	1	127,800,000	0.00 Member	Sell
15:14:37	R2030	On 05/05/2022			Bond Future	1	14,000,000	0.00 Member	Buy
15:20:33	R2030	On 03/02/2022			Bond Future	1	25,000,000	0.00 Client	Buy
15:20:33	R2030	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
15:20:33	R2030	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Buy
15:20:33	R2030	On 05/05/2022			Bond Future	1	11,600,000	0.00 Member	Buy
15:20:33	R2030	On 05/05/2022			Bond Future	1	10,000,000	0.00 Client	Sell
15:30:04	R2030	On 05/05/2022			Bond Future	1	6,700,000	0.00 Client	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Sell
15:30:04	R2030	On 05/05/2022			Bond Future	1	6,700,000	0.00 Member	Sell
15:30:04	R2030	On 05/05/2022			Bond Future	1	70,200,000	0.00 Client	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	7,000,000	0.00 Member	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	7,000,000	0.00 Client	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Sell
15:30:04	R2030	On 05/05/2022			Bond Future	1	12,900,000	0.00 Client	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:30:04	R2030	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	4,100,000	0.00 Client	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	6,700,000	0.00 Member	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	70,200,000	0.00 Member	Sell
15:30:04	R2030	On 05/05/2022			Bond Future	1	70,200,000	0.00 Member	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Sell
15:30:04	R2030	On 05/05/2022			Bond Future	1	14,000,000	0.00 Client	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	7,000,000	0.00 Member	Sell
15:30:04	R2030	On 05/05/2022			Bond Future	1	12,900,000	0.00 Client	Buy
15:30:04	R2030	On 05/05/2022			Bond Future	1	14,000,000	0.00 Member	Sell
16:07:43	R2030	On 05/05/2022			Bond Future	1	11,600,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>28</b>	<b>604,400,000</b>	<b>0.00</b>	
15:52:50	R2032	On 05/05/2022			Bond Future	1	5,700,000	0.00 Member	Sell
15:52:50	R2032	On 03/02/2022			Bond Future	1	5,700,000	0.00 Member	Buy
16:17:42	R2032	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
16:18:13	R2032	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:22:49	R2032	On 03/02/2022			Bond Future	1	2,800,000	0.00 Client	Sell
16:22:49	R2032	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Buy
16:22:49	R2032	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
16:22:49	R2032	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Sell
16:22:49	R2032	On 03/02/2022			Bond Future	1	1,400,000	0.00 Client	Sell
16:22:49	R2032	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
16:22:49	R2032	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Sell
16:22:49	R2032	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:23:37	R2032	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:23:37	R2032	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Sell
16:23:37	R2032	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Buy
16:23:37	R2032	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Buy
16:23:37	R2032	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
16:23:37	R2032	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
16:23:37	R2032	On 05/05/2022			Bond Future	1	2,800,000	0.00 Client	Buy
16:23:37	R2032	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
<b>Total for R2032 Bond Future</b>						<b>20</b>	<b>45,600,000</b>	<b>0.00</b>	
9:29:14	R2040	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
9:53:26	R2040	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Buy
10:16:02	R2040	On 05/05/2022			Bond Future	1	18,200,000	0.00 Member	Sell
10:33:19	R2040	On 05/05/2022			Bond Future	1	18,200,000	0.00 Client	Buy
10:57:31	R2040	On 03/02/2022			Bond Future	1	315,900,000	0.00 Member	Sell
10:57:31	R2040	On 05/05/2022			Bond Future	1	315,900,000	0.00 Member	Buy
10:58:25	R2040	On 05/05/2022			Bond Future	1	315,900,000	0.00 Member	Sell
10:58:25	R2040	On 03/02/2022			Bond Future	1	315,900,000	0.00 Member	Buy
14:40:08	R2040	On 03/02/2022			Bond Future	1	20,900,000	0.00 Member	Sell
14:40:08	R2040	On 03/02/2022			Bond Future	1	315,900,000	0.00 Member	Buy
14:41:01	R2040	On 05/05/2022			Bond Future	1	20,900,000	0.00 Member	Buy
14:41:01	R2040	On 05/05/2022			Bond Future	1	315,900,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	109,600,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	16,200,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	6,800,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	6,600,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	12,200,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	34,800,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	17,700,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	5,100,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	5,100,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	75,800,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	16,200,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	109,600,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	109,600,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	16,200,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	12,200,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	12,200,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	34,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	75,800,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	5,100,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	17,700,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	17,700,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	5,700,000	0.00 Member	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	75,800,000	0.00 Member	Sell
14:44:48	R2040	On 05/05/2022			Bond Future	1	6,600,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	4,500,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	34,800,000	0.00 Client	Buy
14:44:48	R2040	On 05/05/2022			Bond Future	1	6,600,000	0.00 Member	Buy
14:44:49	R2040	On 05/05/2022			Bond Future	1	20,900,000	0.00 Client	Buy
14:44:49	R2040	On 05/05/2022			Bond Future	1	5,700,000	0.00 Client	Buy
14:44:49	R2040	On 05/05/2022			Bond Future	1	20,900,000	0.00 Member	Sell
14:44:49	R2040	On 05/05/2022			Bond Future	1	5,700,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	34,800,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	16,200,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	75,800,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022			Bond Future	1	75,800,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	5,700,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	17,700,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	5,100,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	5,100,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	4,500,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022			Bond Future	1	4,500,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	12,200,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022			Bond Future	1	12,200,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	12,200,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	5,100,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022			Bond Future	1	6,600,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	109,600,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	34,800,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	16,200,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022			Bond Future	1	6,800,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:47:12	R2040	On 03/02/2022		Bond Future	1	5,700,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022		Bond Future	1	16,200,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022		Bond Future	1	6,800,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022		Bond Future	1	34,800,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022		Bond Future	1	17,700,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022		Bond Future	1	17,700,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022		Bond Future	1	6,600,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022		Bond Future	1	20,900,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022		Bond Future	1	20,900,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022		Bond Future	1	75,800,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022		Bond Future	1	109,600,000	0.00 Member	Buy
14:47:12	R2040	On 03/02/2022		Bond Future	1	109,600,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022		Bond Future	1	5,700,000	0.00 Member	Sell
14:47:12	R2040	On 03/02/2022		Bond Future	1	4,500,000	0.00 Client	Sell
14:47:12	R2040	On 03/02/2022		Bond Future	1	6,600,000	0.00 Member	Buy

**Total for R2040 Bond Future** **82** **3,828,600,000** **0.00**

11:23:08	R2044	On 05/05/2022		Bond Future	1	54,400,000	0.00 Member	Buy
11:23:08	R2044	On 05/05/2022		Bond Future	1	54,400,000	0.00 Member	Sell
11:30:29	R2044	On 05/05/2022		Bond Future	1	19,100,000	0.00 Member	Sell
11:30:29	R2044	On 05/05/2022		Bond Future	1	54,400,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022		Bond Future	1	12,900,000	0.00 Client	Sell
11:58:17	R2044	On 05/05/2022		Bond Future	1	1,200,000	0.00 Client	Sell
11:58:17	R2044	On 05/05/2022		Bond Future	1	900,000	0.00 Member	Sell
11:58:17	R2044	On 05/05/2022		Bond Future	1	3,800,000	0.00 Member	Sell
11:58:17	R2044	On 05/05/2022		Bond Future	1	5,400,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022		Bond Future	1	5,400,000	0.00 Member	Sell
11:58:17	R2044	On 05/05/2022		Bond Future	1	4,600,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022		Bond Future	1	3,800,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022		Bond Future	1	3,800,000	0.00 Client	Sell
11:58:17	R2044	On 05/05/2022		Bond Future	1	1,200,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022		Bond Future	1	1,200,000	0.00 Client	Sell
11:58:17	R2044	On 05/05/2022		Bond Future	1	4,300,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022		Bond Future	1	4,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022			Bond Future	1	19,100,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	19,100,000	0.00 Client	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	4,600,000	0.00 Client	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	4,600,000	0.00 Member	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	4,300,000	0.00 Member	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:58:17	R2044	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
11:58:17	R2044	On 05/05/2022			Bond Future	1	5,400,000	0.00 Client	Sell
15:49:18	R2044	On 05/05/2022			Bond Future	1	26,000,000	0.00 Member	Sell
15:49:18	R2044	On 05/05/2022			Bond Future	1	26,000,000	0.00 Member	Buy
15:54:13	R2044	On 05/05/2022			Bond Future	1	26,000,000	0.00 Client	Buy
15:54:13	R2044	On 05/05/2022			Bond Future	1	26,000,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>37</b>	<b>430,400,000</b>	<b>0.00</b>	
12:15:39	R2048	On 03/02/2022			Bond Future	1	8,000,000	0.00 Member	Buy
12:15:39	R2048	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Sell
13:15:03	R2048	On 03/02/2022			Bond Future	1	8,000,000	0.00 Client	Sell
13:15:57	R2048	On 05/05/2022			Bond Future	1	8,000,000	0.00 Client	Buy
14:16:41	R2048	On 03/02/2022			Bond Future	1	220,000,000	0.00 Member	Buy
14:16:41	R2048	On 05/05/2022			Bond Future	1	220,000,000	0.00 Member	Sell
14:16:41	R2048	On 03/02/2022			Bond Future	1	220,000,000	0.00 Member	Sell
14:16:41	R2048	On 05/05/2022			Bond Future	1	220,000,000	0.00 Member	Buy
15:55:34	R2048	On 03/02/2022			Bond Future	1	560,000,000	0.00 Member	Buy
15:55:34	R2048	On 05/05/2022			Bond Future	1	560,000,000	0.00 Member	Sell
15:55:34	R2048	On 05/05/2022			Bond Future	1	560,000,000	0.00 Member	Buy
15:55:34	R2048	On 03/02/2022			Bond Future	1	560,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>12</b>	<b>3,152,000,000</b>	<b>0.00</b>	
9:29:14	R209	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
9:54:26	R209	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
15:01:11	R209	On 05/05/2022			Bond Future	1	2,600,000	0.00 Member	Sell
15:20:08	R209	On 05/05/2022			Bond Future	1	2,600,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>6,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>204</b>	<b>8,149,200,000</b>	<b>0.00</b>	