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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/03/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:12:47	I2033	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
14:12:47	I2033	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Buy
14:29:53	I2033	On 05/05/2022			Bond Future	1	50,000,000	0.00 Client	Buy
14:29:53	I2033	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
Total for I2033 Bond Future						4	200,000,000	0.00	
10:13:14	R186	On 05/05/2022			Bond Future	1	9,500,000	0.00 Member	Sell
10:34:51	R186	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
10:36:06	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
10:36:06	R186	On 05/05/2022			Bond Future	1	8,200,000	0.00 Client	Buy
10:36:06	R186	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Buy
10:36:06	R186	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
10:36:06	R186	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
10:36:06	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
10:36:06	R186	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Sell
10:36:06	R186	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Buy
13:30:45	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
14:05:08	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future						12	40,000,000	0.00	
14:48:35	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
14:48:35	R2030	On 05/05/2022			Bond Future	1	294,500,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	7,000,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	97,000,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	4,400,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	25,800,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	14,900,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	97,000,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	97,000,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	14,900,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	7,000,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	64,000,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	6,400,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	4,400,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	4,400,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	64,000,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	1,900,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	27,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	27,300,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	25,800,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	7,000,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	19,000,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	19,000,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	19,000,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	15,200,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	64,000,000	0.00 Member	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	6,500,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	15,200,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	15,200,000	0.00 Client	Sell
15:05:40	R2030	On 05/05/2022			Bond Future	1	27,300,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	25,800,000	0.00 Member	Buy
15:05:40	R2030	On 05/05/2022			Bond Future	1	14,900,000	0.00 Member	Sell
15:05:41	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
15:05:41	R2030	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:05:41	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
15:05:41	R2030	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Sell
15:05:41	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
15:05:41	R2030	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Sell
15:05:41	R2030	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:05:41	R2030	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
15:05:41	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:05:41	R2030	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
15:05:41	R2030	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
15:05:41	R2030	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
15:05:41	R2030	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
15:05:41	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
16:31:58	R2030	On 05/05/2022			Bond Future	1	9,500,000	0.00 Member	Buy
16:53:23	R2030	On 05/05/2022			Bond Future	1	9,500,000	0.00 Client	Sell
Total for R2030 Bond Future						57	1,197,000,000	0.00	
11:55:49	R2032	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
11:55:49	R2032	On 05/05/2022			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 R2032 Bond Future						2	200,000,000	0.00	
11:56:44	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
11:56:44	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
11:59:24	R2035	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
11:59:24	R2035	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
13:20:31	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
13:20:31	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
Total for R2035 Bond Future						6	200,800,000	0.00	
11:56:44	R2037	On 05/05/2022			Bond Future	1	3,100,000	0.00 Member	Buy
11:56:44	R2037	On 05/05/2022			Bond Future	1	3,100,000	0.00 Member	Sell
12:34:36	R2037	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
12:34:36	R2037	On 05/05/2022			Bond Future	1	52,300,000	0.00 Member	Buy
13:20:49	R2037	On 05/05/2022			Bond Future	1	3,100,000	0.00 Client	Buy
13:20:49	R2037	On 05/05/2022			Bond Future	1	3,100,000	0.00 Member	Sell
14:48:35	R2037	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Buy
14:48:35	R2037	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
14:48:35	R2037	On 04/08/2022			Bond Future	1	314,900,000	0.00 Member	Sell
14:48:35	R2037	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Sell
15:07:17	R2037	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Sell
15:07:17	R2037	On 05/05/2022			Bond Future	1	1,600,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	58,000,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	16,000,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	16,000,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	11,000,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	11,000,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	8,000,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	4,700,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	8,000,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	7,000,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	6,900,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	27,800,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	4,700,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	104,000,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	104,000,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	104,000,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	58,000,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	16,000,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	8,000,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	27,800,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	29,400,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	16,400,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	58,000,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	29,400,000	0.00 Member	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	27,800,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	7,000,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	7,000,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	11,000,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	16,400,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	16,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	29,400,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
15:12:16	R2037	On 04/08/2022			Bond Future	1	4,700,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:12:16	R2037	On 04/08/2022			Bond Future	1	20,000,000	0.00 Client	Buy
16:31:58	R2037	On 05/05/2022			Bond Future	1	13,800,000	0.00 Member	Buy
16:44:15	R2037	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
16:44:15	R2037	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	13,200,000	0.00 Member	Buy
16:44:15	R2037	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Buy
16:44:15	R2037	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	3,800,000	0.00 Client	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	1,700,000	0.00 Client	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	13,200,000	0.00 Client	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	4,400,000	0.00 Client	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	6,800,000	0.00 Client	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	4,400,000	0.00 Member	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Buy
16:44:15	R2037	On 05/05/2022			Bond Future	1	13,200,000	0.00 Member	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	12,700,000	0.00 Member	Buy
16:44:15	R2037	On 05/05/2022			Bond Future	1	12,700,000	0.00 Client	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	12,700,000	0.00 Member	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Buy
16:44:15	R2037	On 05/05/2022			Bond Future	1	8,000,000	0.00 Client	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Buy
16:44:15	R2037	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Sell
16:44:15	R2037	On 05/05/2022			Bond Future	1	4,400,000	0.00 Member	Buy
16:44:16	R2037	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
16:44:16	R2037	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:07	R2037	On 05/05/2022			Bond Future	1	6,200,000	0.00 Member	Sell
16:51:49	R2037	On 05/05/2022			Bond Future	1	7,600,000	0.00 Member	Sell
16:51:50	R2037	On 05/05/2022			Bond Future	1	6,200,000	0.00 Client	Sell
16:51:50	R2037	On 05/05/2022			Bond Future	1	6,200,000	0.00 Member	Buy
16:51:50	R2037	On 05/05/2022			Bond Future	1	7,600,000	0.00 Member	Buy
16:51:50	R2037	On 05/05/2022			Bond Future	1	7,600,000	0.00 Client	Sell
Total for R2037 Bond Future						98	1,542,800,000	0.00	
11:56:44	R2040	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Buy
11:56:44	R2040	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Sell
13:22:12	R2040	On 05/05/2022			Bond Future	1	2,900,000	0.00 Client	Buy
13:22:12	R2040	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Sell
16:30:53	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
16:30:53	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
16:39:10	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Buy
16:39:10	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
Total for R2040 Bond Future						8	12,400,000	0.00	
11:02:56	R2044	On 05/05/2022			Bond Future	1	9,300,000	0.00 Member	Sell
11:02:56	R2044	On 05/05/2022			Bond Future	1	9,300,000	0.00 Member	Buy
11:56:44	R2044	On 05/05/2022			Bond Future	1	8,300,000	0.00 Member	Buy
11:56:44	R2044	On 05/05/2022			Bond Future	1	8,300,000	0.00 Member	Sell
11:56:59	R2044	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
11:56:59	R2044	On 05/05/2022			Bond Future	1	9,300,000	0.00 Member	Sell
13:12:10	R2044	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Buy
13:12:10	R2044	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
13:12:10	R2044	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Buy
13:12:10	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:12:10	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Client	Buy
13:12:10	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy
13:12:10	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
13:12:10	R2044	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:48	R209	On 05/05/2022			Bond Future	1	5,500,000	0.00 Member	Sell
16:46:48	R209	On 05/05/2022			Bond Future	1	4,800,000	0.00 Member	Sell
16:46:48	R209	On 05/05/2022			Bond Future	1	2,100,000	0.00 Member	Buy
16:46:48	R209	On 05/05/2022			Bond Future	1	2,100,000	0.00 Client	Sell
16:46:48	R209	On 05/05/2022			Bond Future	1	2,100,000	0.00 Member	Sell
16:46:48	R209	On 05/05/2022			Bond Future	1	4,800,000	0.00 Member	Buy
16:46:48	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
16:46:48	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
16:46:48	R209	On 05/05/2022			Bond Future	1	5,500,000	0.00 Client	Sell
16:46:48	R209	On 05/05/2022			Bond Future	1	4,800,000	0.00 Client	Sell
16:46:48	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
16:46:49	R209	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
16:46:49	R209	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Sell
Total for R209 Bond Future						28	260,000,000	0.00	
Grand Total for all Instruments						246	3,742,000,000	0.00	