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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:12:01	I2046	On 05/05/2022		Bond Future	1	35,000,000	0.00 Member	Sell
11:45:06	I2046	On 05/05/2022		Bond Future	1	35,000,000	0.00 Member	Buy
11:45:22	I2046	On 05/05/2022		Bond Future	1	35,000,000	0.00 Member	Sell
11:45:22	I2046	On 05/05/2022		Bond Future	1	35,000,000	0.00 Client	Buy
Total for I2046 Bond Future					4	140,000,000	0.00	
10:35:58	R186	On 05/05/2022		Bond Future	1	8,100,000	0.00 Member	Sell
10:43:55	R186	On 05/05/2022		Bond Future	1	5,500,000	0.00 Member	Sell
11:19:40	R186	On 05/05/2022		Bond Future	1	8,100,000	0.00 Client	Buy
11:23:00	R186	On 05/05/2022		Bond Future	1	5,500,000	0.00 Member	Buy
11:25:21	R186	On 05/05/2022		Bond Future	1	5,500,000	0.00 Member	Sell
11:25:21	R186	On 05/05/2022		Bond Future	1	5,500,000	0.00 Client	Buy
12:19:59	R186	On 05/05/2022		Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:19:59	R186	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:09:53	R186	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
13:09:53	R186	On 05/05/2022			Bond Future	1	2,800,000	0.00 Client	Sell
13:09:54	R186	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
13:09:54	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
13:09:54	R186	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
13:09:54	R186	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
13:09:54	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
13:09:54	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
13:09:54	R186	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
13:09:54	R186	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R186 Bond Future						64	78,200,000	0.00	
11:35:08	R2030	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell
11:35:08	R2030	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Buy
11:44:25	R2030	On 04/08/2022			Bond Future	1	66,300,000	0.00 Member	Buy
11:44:25	R2030	On 04/08/2022			Bond Future	1	27,600,000	0.00 Member	Sell
11:49:37	R2030	On 04/08/2022			Bond Future	1	10,900,000	0.00 Member	Sell
11:49:37	R2030	On 04/08/2022			Bond Future	1	27,800,000	0.00 Member	Buy
11:49:37	R2030	On 04/08/2022			Bond Future	1	27,800,000	0.00 Client	Sell
11:49:37	R2030	On 04/08/2022			Bond Future	1	27,800,000	0.00 Member	Sell
11:49:37	R2030	On 04/08/2022			Bond Future	1	27,600,000	0.00 Member	Buy
11:49:37	R2030	On 04/08/2022			Bond Future	1	27,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:49:37	R2030	On 04/08/2022			Bond Future	1	10,900,000	0.00 Member	Buy
11:49:37	R2030	On 04/08/2022			Bond Future	1	10,900,000	0.00 Client	Sell
16:50:48	R2030	On 05/05/2022			Bond Future	1	144,800,000	0.00 Member	Sell
16:50:48	R2030	On 05/05/2022			Bond Future	1	144,800,000	0.00 Member	Buy
17:19:02	R2030	On 05/05/2022			Bond Future	1	144,800,000	0.00 Member	Buy
17:19:02	R2030	On 05/05/2022			Bond Future	1	144,800,000	0.00 Client	Sell
Total for R2030 Bond Future						16	846,600,000	0.00	
16:47:07	R2032	On 05/05/2022			Bond Future	1	12,600,000	0.00 Member	Sell
17:06:46	R2032	On 05/05/2022			Bond Future	1	12,600,000	0.00 Member	Buy
17:07:15	R2032	On 05/05/2022			Bond Future	1	12,600,000	0.00 Member	Sell
17:07:15	R2032	On 05/05/2022			Bond Future	1	12,600,000	0.00 Client	Buy
Total for R2032 Bond Future						4	50,400,000	0.00	
12:19:59	R2035	On 05/05/2022			Bond Future	1	19,000,000	0.00 Member	Buy
12:58:04	R2035	On 05/05/2022			Bond Future	1	19,000,000	0.00 Member	Sell
12:58:22	R2035	On 05/05/2022			Bond Future	1	19,000,000	0.00 Member	Buy
12:58:22	R2035	On 05/05/2022			Bond Future	1	19,000,000	0.00 Client	Sell
Total for R2035 Bond Future						4	76,000,000	0.00	
9:24:58	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
9:24:58	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
13:26:17	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Sell
13:26:17	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
13:26:17	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
13:26:17	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
13:26:17	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R2044 Bond Future						7	9,200,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					99	1,200,400,000	0.00	