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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/04/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:00:38	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Buy
13:00:38	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Sell
14:24:29	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Buy
14:24:29	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
12:52:02	I2025	On 04/08/2022		Bond Future	1	30,000,000	0.00 Member	Sell
13:43:44	I2025	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022		Bond Future	1	4,700,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022		Bond Future	1	4,700,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022		Bond Future	1	900,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022		Bond Future	1	900,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022		Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	4,700,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	4,700,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	4,700,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,500,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,100,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	4,700,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
13:56:17	I2025	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Buy
13:56:17	I2025	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Buy
13:56:18	I2025	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
13:56:18	I2025	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
Total for I2025 Bond Future						61	120,000,000	0.00	
10:21:12	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
10:32:40	R186	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Sell
10:48:42	R186	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
10:49:23	R186	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Buy
10:49:23	R186	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Sell
10:49:23	R186	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
10:49:23	R186	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Buy
10:49:23	R186	On 04/08/2022			Bond Future	1	1,600,000	0.00 Client	Buy
12:09:58	R186	On 04/08/2022			Bond Future	1	4,000,000	0.00 Client	Buy
13:12:10	R186	On 05/05/2022			Bond Future	1	2,500,000	0.00 Member	Buy
14:01:40	R186	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
14:01:40	R186	On 04/08/2022			Bond Future	1	130,100,000	0.00 Member	Sell
14:05:09	R186	On 05/05/2022			Bond Future	1	2,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:48:53	R186	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Buy
15:52:21	R186	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Buy
15:53:16	R186	On 04/08/2022			Bond Future	1	117,000,000	0.00 Client	Buy
15:53:16	R186	On 04/08/2022			Bond Future	1	7,000,000	0.00 Client	Buy
15:53:16	R186	On 04/08/2022			Bond Future	1	6,100,000	0.00 Client	Buy
15:53:16	R186	On 04/08/2022			Bond Future	1	117,000,000	0.00 Member	Sell
15:53:16	R186	On 04/08/2022			Bond Future	1	7,000,000	0.00 Member	Sell
15:53:16	R186	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Sell
15:53:16	R186	On 04/08/2022			Bond Future	1	117,000,000	0.00 Member	Buy
15:53:16	R186	On 04/08/2022			Bond Future	1	7,000,000	0.00 Member	Buy
17:02:38	R186	On 04/08/2022			Bond Future	1	4,200,000	0.00 Member	Buy
17:02:38	R186	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Sell
17:16:19	R186	On 04/08/2022			Bond Future	1	4,200,000	0.00 Client	Sell
17:21:31	R186	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Buy
17:21:56	R186	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Sell
17:21:56	R186	On 04/08/2022			Bond Future	1	1,800,000	0.00 Client	Buy
17:21:56	R186	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Buy
17:21:56	R186	On 04/08/2022			Bond Future	1	2,100,000	0.00 Client	Buy
17:21:56	R186	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Sell
Total for R186 Bond Future						32	569,200,000	0.00	
13:12:10	R2030	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell
14:06:19	R2030	On 05/05/2022			Bond Future	1	4,000,000	0.00 Client	Buy
17:02:38	R2030	On 04/08/2022			Bond Future	1	132,300,000	0.00 Member	Buy
17:14:24	R2030	On 04/08/2022			Bond Future	1	4,300,000	0.00 Member	Sell
17:15:52	R2030	On 04/08/2022			Bond Future	1	104,800,000	0.00 Member	Buy
17:15:52	R2030	On 04/08/2022			Bond Future	1	104,800,000	0.00 Member	Sell
17:15:52	R2030	On 04/08/2022			Bond Future	1	104,800,000	0.00 Client	Sell
17:15:52	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Sell
17:15:52	R2030	On 04/08/2022			Bond Future	1	4,300,000	0.00 Member	Buy
17:15:52	R2030	On 04/08/2022			Bond Future	1	4,300,000	0.00 Client	Sell
17:15:52	R2030	On 04/08/2022			Bond Future	1	9,900,000	0.00 Member	Buy
17:15:52	R2030	On 04/08/2022			Bond Future	1	9,900,000	0.00 Client	Sell
17:15:52	R2030	On 04/08/2022			Bond Future	1	11,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:15:52	R2030	On 04/08/2022			Bond Future	1	9,900,000	0.00 Member	Sell
17:15:52	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
17:15:52	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
17:15:52	R2030	On 04/08/2022			Bond Future	1	11,800,000	0.00 Member	Buy
17:15:52	R2030	On 04/08/2022			Bond Future	1	11,800,000	0.00 Client	Sell
Total for R2030 Bond Future						18	537,200,000	0.00	
13:12:10	R2035	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Buy
14:01:40	R2035	On 04/08/2022			Bond Future	1	4,500,000	0.00 Member	Buy
14:08:21	R2035	On 05/05/2022			Bond Future	1	1,600,000	0.00 Client	Sell
15:44:53	R2035	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Sell
15:45:38	R2035	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
15:45:38	R2035	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:45:38	R2035	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Buy
15:45:38	R2035	On 04/08/2022			Bond Future	1	2,500,000	0.00 Client	Sell
15:45:38	R2035	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2035 Bond Future						9	21,200,000	0.00	
10:59:38	R2037	On 05/05/2022			Bond Future	1	50,000,000	0.00 Client	Sell
10:59:38	R2037	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Buy
11:12:22	R2037	On 05/05/2022			Bond Future	1	50,000,000	0.00 Client	Buy
11:12:22	R2037	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
11:19:44	R2037	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
11:19:44	R2037	On 05/05/2022			Bond Future	1	50,000,000	0.00 Client	Buy
11:24:02	R2037	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Buy
11:24:02	R2037	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
14:01:40	R2037	On 04/08/2022			Bond Future	1	12,000,000	0.00 Member	Buy
15:46:59	R2037	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Sell
15:47:35	R2037	On 04/08/2022			Bond Future	1	5,400,000	0.00 Member	Sell
15:47:35	R2037	On 04/08/2022			Bond Future	1	6,600,000	0.00 Client	Sell
15:47:35	R2037	On 04/08/2022			Bond Future	1	5,400,000	0.00 Member	Buy
15:47:35	R2037	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:47:35	R2037	On 04/08/2022			Bond Future	1	5,400,000	0.00 Client	Sell
Total for R2037 Bond Future						15	448,000,000	0.00	
14:01:40	R2040	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Buy
16:22:24	R2040	On 04/08/2022			Bond Future	1	3,600,000	0.00 Member	Sell
16:23:00	R2040	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Sell
16:23:00	R2040	On 04/08/2022			Bond Future	1	3,600,000	0.00 Member	Buy
16:23:00	R2040	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Buy
16:23:00	R2040	On 04/08/2022			Bond Future	1	1,900,000	0.00 Client	Sell
16:23:00	R2040	On 04/08/2022			Bond Future	1	3,600,000	0.00 Client	Sell
Total for R2040 Bond Future						7	22,000,000	0.00	
11:30:27	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
11:30:27	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
16:27:23	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
16:27:23	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
Total for R2048 Bond Future						4	800,000	0.00	
11:30:27	R214	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Sell
11:30:27	R214	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Buy
16:26:53	R214	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Buy
16:26:53	R214	On 05/05/2022			Bond Future	1	5,200,000	0.00 Client	Sell
Total for R214 Bond Future						4	20,800,000	0.00	
Grand Total for all Instruments						154	1,739,240,000	0.00	