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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/02/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:17:44	I2025	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Sell
9:17:44	I2025	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Buy
10:05:42	I2025	On 05/05/2022			Bond Future	1	6,500,000	0.00 Client	Buy
10:05:42	I2025	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Sell
Total for I2025 Bond Future						4	26,000,000	0.00	
12:44:46	R186	On 05/05/2022			Bond Future	1	13,500,000	0.00 Member	Sell
12:44:46	R186	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Buy
13:00:03	R186	On 05/05/2022			Bond Future	1	9,000,000	0.00 Member	Sell
13:00:03	R186	On 05/05/2022			Bond Future	1	9,000,000	0.00 Member	Buy
13:00:03	R186	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Sell
13:00:03	R186	On 05/05/2022			Bond Future	1	4,500,000	0.00 Client	Buy
13:00:03	R186	On 05/05/2022			Bond Future	1	9,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:15:21	R186	On 05/05/2022			Bond Future	1	13,500,000	0.00 Member	Sell
13:15:21	R186	On 05/05/2022			Bond Future	1	13,500,000	0.00 Member	Buy
Total for R186 Bond Future						9	81,000,000	0.00	
12:05:49	R197	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
12:05:49	R197	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
12:24:36	R197	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
12:24:36	R197	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Buy
12:24:36	R197	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
12:24:36	R197	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
12:24:36	R197	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
Total for R197 Bond Future						7	2,400,000	0.00	
12:19:11	R2035	On 05/05/2022			Bond Future	1	48,500,000	0.00 Member	Sell
12:19:11	R2035	On 05/05/2022			Bond Future	1	48,500,000	0.00 Member	Buy
12:23:37	R2035	On 05/05/2022			Bond Future	1	5,500,000	0.00 Member	Buy
12:23:37	R2035	On 05/05/2022			Bond Future	1	48,500,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	9,100,000	0.00 Client	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	18,800,000	0.00 Member	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	5,500,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	3,200,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	3,200,000	0.00 Client	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	3,200,000	0.00 Member	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	9,100,000	0.00 Member	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	5,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	4,000,000	0.00 Client	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	3,800,000	0.00 Client	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	18,800,000	0.00 Member	Sell
14:45:54	R2035	On 05/05/2022			Bond Future	1	18,800,000	0.00 Client	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
14:45:54	R2035	On 05/05/2022			Bond Future	1	9,100,000	0.00 Member	Sell
Total for R2035 Bond Future						33	291,000,000	0.00	
12:19:11	R2037	On 05/05/2022			Bond Future	1	51,000,000	0.00 Member	Buy
12:19:11	R2037	On 05/05/2022			Bond Future	1	51,000,000	0.00 Member	Sell
12:21:17	R2037	On 05/05/2022			Bond Future	1	5,800,000	0.00 Member	Buy
12:21:17	R2037	On 05/05/2022			Bond Future	1	51,000,000	0.00 Member	Sell
14:49:04	R2037	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
14:49:04	R2037	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy
14:49:04	R2037	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
14:49:05	R2037	On 05/05/2022			Bond Future	1	19,800,000	0.00 Member	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	5,800,000	0.00 Client	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	4,200,000	0.00 Member	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
14:49:05	R2037	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	1,200,000	0.00 Client	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Sell
14:49:05	R2037	On 05/05/2022			Bond Future	1	4,000,000	0.00 Client	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	19,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:49:05	R2037	On 05/05/2022			Bond Future	1	5,800,000	0.00 Member	Sell
14:49:05	R2037	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	4,200,000	0.00 Member	Sell
14:49:05	R2037	On 05/05/2022			Bond Future	1	4,200,000	0.00 Client	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	9,600,000	0.00 Member	Sell
14:49:05	R2037	On 05/05/2022			Bond Future	1	9,600,000	0.00 Client	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	19,800,000	0.00 Member	Sell
14:49:05	R2037	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	3,400,000	0.00 Client	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	9,600,000	0.00 Member	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell
14:49:05	R2037	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Buy
14:49:05	R2037	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Sell

Total for R2037 Bond Future

33 306,000,000 0.00

13:02:26	R2040	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Buy
13:02:26	R2040	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Sell
13:05:07	R2040	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Sell
13:05:07	R2040	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Buy
14:46:29	R2040	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Buy
14:46:29	R2040	On 05/05/2022			Bond Future	1	1,700,000	0.00 Client	Sell

Total for R2040 Bond Future

6 10,200,000 0.00

13:29:59	R2044	On 05/05/2022			Bond Future	1	101,600,000	0.00 Member	Sell
13:29:59	R2044	On 05/05/2022			Bond Future	1	101,600,000	0.00 Member	Buy
13:40:44	R2044	On 05/05/2022			Bond Future	1	11,700,000	0.00 Member	Sell
13:40:44	R2044	On 05/05/2022			Bond Future	1	101,600,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	11,700,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	11,700,000	0.00 Client	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	8,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	6,600,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	6,800,000	0.00 Client	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	19,400,000	0.00 Member	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	19,400,000	0.00 Client	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	40,200,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	40,200,000	0.00 Client	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	6,600,000	0.00 Member	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	40,200,000	0.00 Member	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	8,500,000	0.00 Member	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Sell
14:53:51	R2044	On 05/05/2022			Bond Future	1	8,500,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	19,400,000	0.00 Member	Buy
14:53:51	R2044	On 05/05/2022			Bond Future	1	6,600,000	0.00 Client	Sell
Total for R2044 Bond Future						33	609,600,000	0.00	
17:33:20	R209	On 05/05/2022			Bond Future	1	4,600,000	0.00 Member	Buy
17:33:20	R209	On 05/05/2022			Bond Future	1	8,100,000	0.00 Member	Sell
17:38:29	R209	On 05/05/2022			Bond Future	1	3,500,000	0.00 Member	Sell
17:38:29	R209	On 05/05/2022			Bond Future	1	3,500,000	0.00 Client	Buy
17:38:29	R209	On 05/05/2022			Bond Future	1	3,500,000	0.00 Member	Buy
17:38:29	R209	On 05/05/2022			Bond Future	1	4,600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:29	R209	On 05/05/2022		Bond Future	1	4,600,000	0.00 Client	Buy
Total for R209 Bond Future					7	32,400,000	0.00	
Grand Total for all Instruments					132	1,358,600,000	0.00	