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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:29:39	I2025	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Sell
13:29:39	I2025	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Buy
13:33:54	I2025	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Buy
13:33:54	I2025	On 05/05/2022		Bond Future	1	5,000,000	0.00 Client	Sell
Total for I2025 Bond Future					4	20,000,000	0.00	
12:39:41	I2029	On 05/05/2022		Bond Future	1	100,000	0.00 Member	Buy
12:39:41	I2029	On 05/05/2022		Bond Future	1	100,000	0.00 Member	Sell
13:05:56	I2029	On 05/05/2022		Bond Future	1	100,000	0.00 Client	Sell
13:05:56	I2029	On 05/05/2022		Bond Future	1	100,000	0.00 Member	Buy
Total for I2029 Bond Future					4	400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:12:19	R197	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
10:19:44	R197	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R197 Bond Future						2	10,000,000	0.00	
11:58:26	R202	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
12:10:38	R202	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Buy
Total for R202 Bond Future						2	1,200,000	0.00	
12:39:41	R2032	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
12:39:41	R2032	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
13:05:44	R2032	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
13:05:44	R2032	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
16:41:11	R2032	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Buy
16:41:11	R2032	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Sell
16:44:15	R2032	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Buy
16:44:15	R2032	On 04/08/2022			Bond Future	1	14,000,000	0.00 Client	Sell
Total for R2032 Bond Future						8	56,800,000	0.00	
15:17:02	R2035	On 05/05/2022			Bond Future	1	6,900,000	0.00 Member	Buy
15:17:02	R2035	On 05/05/2022			Bond Future	1	6,900,000	0.00 Member	Sell
15:20:52	R2035	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Buy
15:20:52	R2035	On 05/05/2022			Bond Future	1	6,900,000	0.00 Member	Sell
17:02:13	R2035	On 05/05/2022			Bond Future	1	4,100,000	0.00 Client	Buy
17:02:13	R2035	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
17:02:13	R2035	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Buy
17:02:13	R2035	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Sell
17:02:13	R2035	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Buy
17:02:13	R2035	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
17:02:13	R2035	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
17:02:13	R2035	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						12	41,400,000	0.00	
15:17:02	R2037	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Sell
15:17:02	R2037	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Buy
15:21:16	R2037	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Sell
15:21:16	R2037	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Buy
16:41:11	R2037	On 04/08/2022			Bond Future	1	15,000,000	0.00 Member	Buy
16:41:11	R2037	On 04/08/2022			Bond Future	1	15,000,000	0.00 Member	Sell
16:44:03	R2037	On 04/08/2022			Bond Future	1	15,000,000	0.00 Client	Sell
16:44:03	R2037	On 04/08/2022			Bond Future	1	15,000,000	0.00 Member	Buy
16:46:25	R2037	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
16:46:25	R2037	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Sell
16:51:50	R2037	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
16:51:50	R2037	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Sell
17:02:53	R2037	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Sell
17:02:53	R2037	On 05/05/2022			Bond Future	1	2,200,000	0.00 Client	Sell
17:02:53	R2037	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Buy
17:02:53	R2037	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Buy
17:02:53	R2037	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Sell
17:02:53	R2037	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
17:02:53	R2037	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
17:02:53	R2037	On 05/05/2022			Bond Future	1	800,000	0.00 Client	Sell
Total for R2037 Bond Future						20	92,600,000	0.00	
15:17:02	R2040	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Buy
15:17:02	R2040	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Sell
15:21:33	R2040	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Buy
15:21:33	R2040	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Sell
16:41:11	R2040	On 04/08/2022			Bond Future	1	30,000,000	0.00 Member	Buy
16:41:11	R2040	On 04/08/2022			Bond Future	1	30,000,000	0.00 Member	Sell
16:43:51	R2040	On 04/08/2022			Bond Future	1	30,000,000	0.00 Member	Buy
16:43:51	R2040	On 04/08/2022			Bond Future	1	30,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:29	R2040	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Buy
17:03:29	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Buy
17:03:29	R2040	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
17:03:29	R2040	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
17:03:29	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:03:29	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:03:30	R2040	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Sell
17:03:30	R2040	On 05/05/2022			Bond Future	1	2,800,000	0.00 Client	Buy
Total for R2040 Bond Future						16	151,200,000	0.00	
15:17:02	R2044	On 05/05/2022			Bond Future	1	8,100,000	0.00 Member	Sell
15:17:02	R2044	On 05/05/2022			Bond Future	1	8,100,000	0.00 Member	Buy
15:21:47	R2044	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Sell
15:21:47	R2044	On 05/05/2022			Bond Future	1	8,100,000	0.00 Member	Buy
17:04:05	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Sell
17:04:05	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
17:04:05	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
17:04:06	R2044	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Buy
17:04:06	R2044	On 05/05/2022			Bond Future	1	1,600,000	0.00 Client	Sell
17:04:06	R2044	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Sell
17:04:06	R2044	On 05/05/2022			Bond Future	1	4,700,000	0.00 Client	Sell
17:04:06	R2044	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Buy
Total for R2044 Bond Future						12	48,600,000	0.00	
8:51:15	R2048	On 05/05/2022			Bond Future	1	19,600,000	0.00 Member	Sell
8:51:15	R2048	On 05/05/2022			Bond Future	1	19,600,000	0.00 Member	Buy
9:05:26	R2048	On 05/05/2022			Bond Future	1	19,600,000	0.00 Client	Sell
9:05:26	R2048	On 05/05/2022			Bond Future	1	19,600,000	0.00 Member	Buy
Total for R2048 Bond Future						4	78,400,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					84	500,600,000		0.00
