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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/01/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:10:47	I2033	On 05/05/2022		Bond Future	1	106,300,000	0.00 Member	Buy
14:10:47	I2033	On 05/05/2022		Bond Future	1	50,300,000	0.00 Member	Sell
14:24:31	I2033	On 05/05/2022		Bond Future	1	51,300,000	0.00 Client	Sell
14:24:31	I2033	On 05/05/2022		Bond Future	1	51,300,000	0.00 Member	Sell
14:24:31	I2033	On 05/05/2022		Bond Future	1	4,700,000	0.00 Member	Buy
14:24:31	I2033	On 05/05/2022		Bond Future	1	4,700,000	0.00 Client	Sell
14:24:31	I2033	On 05/05/2022		Bond Future	1	4,700,000	0.00 Member	Sell
14:24:31	I2033	On 05/05/2022		Bond Future	1	51,300,000	0.00 Member	Buy
14:24:31	I2033	On 05/05/2022		Bond Future	1	50,300,000	0.00 Member	Buy
14:24:31	I2033	On 05/05/2022		Bond Future	1	50,300,000	0.00 Client	Sell
Total for I2033 Bond Future					10	425,200,000	0.00	
14:10:47	I2038	On 05/05/2022		Bond Future	1	6,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:10:47	I2038	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Sell
14:24:59	I2038	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Buy
14:24:59	I2038	On 05/05/2022			Bond Future	1	6,000,000	0.00 Client	Sell
Total for I2038 Bond Future						4	24,000,000	0.00	
11:48:29	I2050	On 03/02/2022			Bond Future	1	91,800,000	0.00 Member	Sell
11:48:29	I2050	On 05/05/2022			Bond Future	1	91,800,000	0.00 Member	Buy
11:48:29	I2050	On 03/02/2022			Bond Future	1	91,800,000	0.00 Member	Buy
11:48:29	I2050	On 05/05/2022			Bond Future	1	91,800,000	0.00 Member	Sell
17:03:31	I2050	On 03/02/2022			Bond Future	1	91,800,000	0.00 Member	Buy
17:03:31	I2050	On 03/02/2022			Bond Future	1	91,800,000	0.00 Client	Sell
17:03:58	I2050	On 05/05/2022			Bond Future	1	91,800,000	0.00 Member	Sell
17:03:58	I2050	On 05/05/2022			Bond Future	1	91,800,000	0.00 Client	Buy
Total for I2050 Bond Future						8	734,400,000	0.00	
10:08:46	IGOV	On 05/05/2022			Index Future	1	140,000	0.00 Member	Sell
10:08:46	IGOV	On 03/02/2022			Index Future	1	140,000	0.00 Member	Buy
10:08:46	IGOV	On 03/02/2022			Index Future	1	140,000	0.00 Member	Sell
10:08:46	IGOV	On 05/05/2022			Index Future	1	140,000	0.00 Member	Buy
12:12:05	IGOV	On 03/02/2022			Index Future	1	140,000	0.00 Member	Buy
12:12:05	IGOV	On 03/02/2022			Index Future	1	140,000	0.00 Client	Sell
12:12:11	IGOV	On 05/05/2022			Index Future	1	140,000	0.00 Member	Sell
12:12:11	IGOV	On 05/05/2022			Index Future	1	140,000	0.00 Client	Buy
Total for IGOV Index Future						8	1,120,000	0.00	
15:55:28	R186	On 05/05/2022			Bond Future	1	5,700,000	0.00 Member	Sell
16:06:22	R186	On 05/05/2022			Bond Future	1	5,700,000	0.00 Client	Buy
Total for R186 Bond Future						2	11,400,000	0.00	
13:27:45	R2023	On 05/05/2022			Bond Future	1	24,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:27:45	R2023	On 05/05/2022			Bond Future	1	24,100,000	0.00 Member	Sell
13:35:50	R2023	On 05/05/2022			Bond Future	1	24,100,000	0.00 Member	Buy
13:35:50	R2023	On 05/05/2022			Bond Future	1	24,100,000	0.00 Client	Sell
Total for R2023 Bond Future						4	96,400,000	0.00	
10:51:06	R2035	On 05/05/2022			Bond Future	1	11,800,000	0.00 Member	Sell
10:51:06	R2035	On 05/05/2022			Bond Future	1	11,800,000	0.00 Member	Buy
11:01:50	R2035	On 05/05/2022			Bond Future	1	11,800,000	0.00 Member	Buy
11:01:50	R2035	On 05/05/2022			Bond Future	1	11,800,000	0.00 Client	Sell
14:49:03	R2035	On 05/05/2022			Bond Future	1	56,000,000	0.00 Member	Buy
14:49:03	R2035	On 05/05/2022			Bond Future	1	54,000,000	0.00 Member	Sell
14:56:01	R2035	On 05/05/2022			Bond Future	1	56,000,000	0.00 Client	Sell
14:57:21	R2035	On 05/05/2022			Bond Future	1	52,000,000	0.00 Member	Buy
14:58:09	R2035	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
14:58:09	R2035	On 05/05/2022			Bond Future	1	52,000,000	0.00 Member	Sell
14:58:09	R2035	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
14:58:09	R2035	On 05/05/2022			Bond Future	1	52,000,000	0.00 Client	Buy
14:58:09	R2035	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2035 Bond Future						13	375,200,000	0.00	
10:10:19	R2037	On 05/05/2022			Bond Future	1	137,300,000	0.00 Member	Sell
10:53:27	R2037	On 05/05/2022			Bond Future	1	137,300,000	0.00 Client	Buy
11:38:58	R2037	On 03/02/2022			Bond Future	1	476,600,000	0.00 Member	Sell
11:38:58	R2037	On 05/05/2022			Bond Future	1	476,600,000	0.00 Member	Buy
11:38:58	R2037	On 05/05/2022			Bond Future	1	476,600,000	0.00 Member	Sell
11:38:58	R2037	On 03/02/2022			Bond Future	1	476,600,000	0.00 Member	Buy
15:55:28	R2037	On 05/05/2022			Bond Future	1	3,100,000	0.00 Member	Sell
16:03:34	R2037	On 05/05/2022			Bond Future	1	3,100,000	0.00 Client	Buy
17:01:51	R2037	On 03/02/2022			Bond Future	1	476,600,000	0.00 Member	Buy
17:01:51	R2037	On 03/02/2022			Bond Future	1	476,600,000	0.00 Client	Sell
17:02:15	R2037	On 05/05/2022			Bond Future	1	476,600,000	0.00 Member	Sell
17:02:15	R2037	On 05/05/2022			Bond Future	1	476,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						12	4,093,600,000	0.00	
13:17:06	R2040	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Buy
13:17:06	R2040	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Sell
13:35:26	R2040	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Buy
13:35:26	R2040	On 05/05/2022			Bond Future	1	4,100,000	0.00 Client	Sell
16:00:12	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Sell
16:00:12	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Buy
16:09:21	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Client	Buy
16:09:21	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Sell
Total for R2040 Bond Future						8	24,800,000	0.00	
9:42:44	R2044	On 03/02/2022			Bond Future	1	133,500,000	0.00 Member	Buy
9:42:44	R2044	On 05/05/2022			Bond Future	1	133,500,000	0.00 Member	Sell
9:42:44	R2044	On 03/02/2022			Bond Future	1	30,900,000	0.00 Member	Sell
9:42:44	R2044	On 05/05/2022			Bond Future	1	30,900,000	0.00 Member	Buy
11:38:58	R2044	On 05/05/2022			Bond Future	1	250,000,000	0.00 Member	Buy
11:38:58	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
11:38:58	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
11:38:58	R2044	On 05/05/2022			Bond Future	1	250,000,000	0.00 Member	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Buy
12:13:16	R2044	On 03/02/2022			Bond Future	1	54,700,000	0.00 Client	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
12:13:16	R2044	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	41,100,000	0.00 Client	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	41,100,000	0.00 Member	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
12:13:16	R2044	On 03/02/2022			Bond Future	1	1,400,000	0.00 Client	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	4,900,000	0.00 Client	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	54,700,000	0.00 Member	Buy
12:13:16	R2044	On 03/02/2022			Bond Future	1	54,700,000	0.00 Member	Sell
12:13:16	R2044	On 03/02/2022			Bond Future	1	41,100,000	0.00 Member	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
12:13:26	R2044	On 05/05/2022			Bond Future	1	41,100,000	0.00 Member	Sell
12:13:26	R2044	On 05/05/2022			Bond Future	1	4,900,000	0.00 Member	Sell
12:13:26	R2044	On 05/05/2022			Bond Future	1	4,900,000	0.00 Client	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	54,700,000	0.00 Member	Sell
12:13:26	R2044	On 05/05/2022			Bond Future	1	54,700,000	0.00 Client	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	54,700,000	0.00 Member	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	41,100,000	0.00 Client	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	41,100,000	0.00 Member	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	4,900,000	0.00 Member	Buy
12:13:26	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Sell
13:17:06	R2044	On 05/05/2022			Bond Future	1	4,200,000	0.00 Member	Buy
13:17:06	R2044	On 05/05/2022			Bond Future	1	4,200,000	0.00 Member	Sell
13:35:39	R2044	On 05/05/2022			Bond Future	1	4,200,000	0.00 Member	Buy
13:35:39	R2044	On 05/05/2022			Bond Future	1	4,200,000	0.00 Client	Sell
14:06:49	R2044	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Buy
14:06:49	R2044	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Sell
14:21:28	R2044	On 05/05/2022			Bond Future	1	3,900,000	0.00 Client	Buy
14:21:28	R2044	On 05/05/2022			Bond Future	1	3,900,000	0.00 Member	Sell
16:00:12	R2044	On 03/02/2022			Bond Future	1	6,500,000	0.00 Member	Sell
16:00:12	R2044	On 03/02/2022			Bond Future	1	6,500,000	0.00 Member	Buy
16:09:50	R2044	On 03/02/2022			Bond Future	1	6,500,000	0.00 Client	Buy
16:09:50	R2044	On 03/02/2022			Bond Future	1	6,500,000	0.00 Member	Sell
16:56:52	R2044	On 05/05/2022			Bond Future	1	250,000,000	0.00 Client	Buy
16:56:52	R2044	On 05/05/2022			Bond Future	1	250,000,000	0.00 Member	Sell
16:57:26	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
16:57:26	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						54	3,002,800,000	0.00	
11:38:58	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
11:38:58	R2048	On 05/05/2022			Bond Future	1	250,000,000	0.00 Member	Buy
11:38:58	R2048	On 05/05/2022			Bond Future	1	250,000,000	0.00 Member	Sell
11:38:58	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
16:56:33	R2048	On 05/05/2022			Bond Future	1	250,000,000	0.00 Client	Buy
16:56:33	R2048	On 05/05/2022			Bond Future	1	250,000,000	0.00 Member	Sell
16:57:04	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
16:57:04	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Sell
Total for R2048 Bond Future						8	2,000,000,000	0.00	
15:55:28	R209	On 05/05/2022			Bond Future	1	3,300,000	0.00 Member	Sell
16:04:48	R209	On 05/05/2022			Bond Future	1	3,300,000	0.00 Client	Buy
Total for R209 Bond Future						2	6,600,000	0.00	
14:38:11	R213	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Sell
14:38:11	R213	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Buy
14:57:09	R213	On 05/05/2022			Bond Future	1	6,500,000	0.00 Client	Sell
14:57:09	R213	On 05/05/2022			Bond Future	1	6,500,000	0.00 Member	Buy
Total for R213 Bond Future						4	26,000,000	0.00	
Grand Total for all Instruments						137	10,821,520,000	0.00	