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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:44:20	R186	On 05/05/2022		Bond Future	1	4,200,000	0.00 Member	Sell
10:44:20	R186	On 05/05/2022		Bond Future	1	4,200,000	0.00 Member	Buy
11:04:16	R186	On 05/05/2022		Bond Future	1	4,200,000	0.00 Member	Sell
11:04:16	R186	On 05/05/2022		Bond Future	1	4,200,000	0.00 Client	Buy
Total for R186 Bond Future					4	16,800,000	0.00	
12:12:33	R2035	On 05/05/2022		Bond Future	1	131,600,000	0.00 Member	Buy
12:12:33	R2035	On 05/05/2022		Bond Future	1	131,600,000	0.00 Member	Sell
13:14:49	R2035	On 05/05/2022		Bond Future	1	7,700,000	0.00 Member	Buy
13:14:49	R2035	On 05/05/2022		Bond Future	1	131,600,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022		Bond Future	1	38,100,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022		Bond Future	1	38,100,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022		Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	38,100,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	6,400,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	39,700,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	8,400,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	12,800,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	7,700,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	7,700,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	4,700,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	12,800,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	8,400,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	39,700,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	5,400,000	0.00 Member	Sell
13:18:09	R2035	On 05/05/2022			Bond Future	1	5,400,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	12,800,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	5,400,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	39,700,000	0.00 Member	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Buy
13:18:09	R2035	On 05/05/2022			Bond Future	1	8,400,000	0.00 Client	Buy
Total for R2035 Bond Future						39	789,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:48	R2044	On 05/05/2022			Bond Future	1	227,600,000	0.00 Member	Buy
11:34:48	R2044	On 05/05/2022			Bond Future	1	227,600,000	0.00 Member	Sell
11:56:19	R2044	On 05/05/2022			Bond Future	1	15,600,000	0.00 Member	Sell
11:56:19	R2044	On 05/05/2022			Bond Future	1	227,600,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	38,600,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	38,600,000	0.00 Member	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	25,900,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	4,600,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	80,400,000	0.00 Member	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	15,600,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	15,600,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	12,900,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	17,100,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	17,100,000	0.00 Member	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	4,600,000	0.00 Member	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	80,400,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	10,900,000	0.00 Member	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	25,900,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	25,900,000	0.00 Member	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	4,600,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	80,400,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	10,900,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	4,700,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	17,100,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	12,900,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	10,900,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	38,600,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	3,700,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	9,100,000	0.00 Member	Buy
13:06:42	R2044	On 05/05/2022			Bond Future	1	9,100,000	0.00 Client	Sell
13:06:42	R2044	On 05/05/2022			Bond Future	1	9,100,000	0.00 Member	Sell
13:35:18	R2044	On 05/05/2022			Bond Future	1	8,400,000	0.00 Member	Sell
13:35:18	R2044	On 05/05/2022			Bond Future	1	8,400,000	0.00 Member	Buy
13:42:01	R2044	On 05/05/2022			Bond Future	1	8,400,000	0.00 Client	Buy
13:42:01	R2044	On 05/05/2022			Bond Future	1	8,400,000	0.00 Member	Sell
Total for R2044 Bond Future						43	1,399,200,000	0.00	
12:06:34	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
12:06:34	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
12:23:43	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R209 Bond Future						4	5,200,000	0.00	
12:06:34	R214	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Sell
12:06:34	R214	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Buy
12:22:25	R214	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Buy
12:22:25	R214	On 05/05/2022			Bond Future	1	3,700,000	0.00 Client	Sell
Total for R214 Bond Future						4	14,800,000	0.00	
Grand Total for all Instruments						94	2,225,600,000	0.00	