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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:35	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Sell
16:46:35	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Buy
16:51:28	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Sell
16:51:28	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Client	Buy
Total for I2050 Bond Future					4	20,000,000	0.00	
10:20:03	R186	On 05/05/2022		Bond Future	1	1,200,000	0.00 Member	Sell
11:53:47	R186	On 05/05/2022		Bond Future	1	1,200,000	0.00 Client	Buy
15:21:19	R186	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Sell
15:21:19	R186	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Buy
16:27:28	R186	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Buy
16:27:28	R186	On 05/05/2022		Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						6	3,200,000	0.00	
10:50:34	R2030	On 05/05/2022			Bond Future	1	62,100,000	0.00 Member	Sell
11:02:35	R2030	On 05/05/2022			Bond Future	1	9,000,000	0.00 Member	Buy
11:03:53	R2030	On 05/05/2022			Bond Future	1	6,600,000	0.00 Member	Sell
11:03:53	R2030	On 05/05/2022			Bond Future	1	2,100,000	0.00 Member	Sell
11:03:53	R2030	On 05/05/2022			Bond Future	1	2,100,000	0.00 Client	Buy
11:03:53	R2030	On 05/05/2022			Bond Future	1	9,000,000	0.00 Member	Sell
11:03:53	R2030	On 05/05/2022			Bond Future	1	9,000,000	0.00 Client	Buy
11:03:53	R2030	On 05/05/2022			Bond Future	1	2,100,000	0.00 Member	Buy
11:03:53	R2030	On 05/05/2022			Bond Future	1	8,400,000	0.00 Client	Buy
11:03:53	R2030	On 05/05/2022			Bond Future	1	36,000,000	0.00 Member	Sell
11:03:53	R2030	On 05/05/2022			Bond Future	1	36,000,000	0.00 Client	Buy
11:03:53	R2030	On 05/05/2022			Bond Future	1	36,000,000	0.00 Member	Buy
11:03:53	R2030	On 05/05/2022			Bond Future	1	8,400,000	0.00 Member	Sell
11:03:53	R2030	On 05/05/2022			Bond Future	1	8,400,000	0.00 Member	Buy
11:03:53	R2030	On 05/05/2022			Bond Future	1	6,600,000	0.00 Member	Buy
11:03:53	R2030	On 05/05/2022			Bond Future	1	6,600,000	0.00 Client	Buy
15:24:38	R2030	On 04/08/2022			Bond Future	1	213,100,000	0.00 Member	Buy
15:24:38	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	30,500,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	30,500,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	30,000,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	30,000,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Client	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Client	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	52,100,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	8,700,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	8,700,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	8,700,000	0.00 Client	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	12,900,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	30,500,000	0.00 Client	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	52,100,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	52,100,000	0.00 Client	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	55,000,000	0.00 Member	Buy
15:53:01	R2030	On 04/08/2022			Bond Future	1	55,000,000	0.00 Client	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	55,000,000	0.00 Member	Sell
15:53:01	R2030	On 04/08/2022			Bond Future	1	30,000,000	0.00 Client	Sell
15:53:02	R2030	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Sell
15:53:02	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
15:53:02	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Sell
15:53:02	R2030	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Buy
15:53:02	R2030	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell
15:53:02	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
15:53:02	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
15:53:02	R2030	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
16:21:11	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
16:21:11	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
17:18:30	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
17:18:30	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R2030 Bond Future						60	1,200,800,000	0.00	
15:21:19	R2032	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
15:21:19	R2032	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
16:27:18	R2032	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
16:27:18	R2032	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						4	1,600,000	0.00	
15:21:19	R2035	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
15:21:19	R2035	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
16:26:50	R2035	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
16:26:50	R2035	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
Total for R2035 Bond Future						4	1,600,000	0.00	
15:24:38	R2040	On 05/05/2022			Bond Future	1	31,700,000	0.00 Member	Sell
15:24:38	R2040	On 04/08/2022			Bond Future	1	225,100,000	0.00 Member	Sell
15:24:38	R2040	On 05/05/2022			Bond Future	1	31,700,000	0.00 Member	Buy
15:24:38	R2040	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	58,100,000	0.00 Client	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	55,000,000	0.00 Member	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	32,200,000	0.00 Client	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	32,200,000	0.00 Member	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	31,700,000	0.00 Member	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	58,100,000	0.00 Member	Sell
15:48:26	R2040	On 04/08/2022			Bond Future	1	58,100,000	0.00 Member	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	55,000,000	0.00 Member	Sell
15:48:26	R2040	On 04/08/2022			Bond Future	1	31,700,000	0.00 Client	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	9,200,000	0.00 Member	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	13,700,000	0.00 Member	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	13,700,000	0.00 Member	Sell
15:48:26	R2040	On 04/08/2022			Bond Future	1	13,700,000	0.00 Client	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	13,700,000	0.00 Member	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	55,000,000	0.00 Client	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	9,200,000	0.00 Member	Sell
15:48:26	R2040	On 04/08/2022			Bond Future	1	9,200,000	0.00 Client	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	13,700,000	0.00 Member	Sell
15:48:26	R2040	On 04/08/2022			Bond Future	1	13,700,000	0.00 Client	Buy
15:48:26	R2040	On 04/08/2022			Bond Future	1	32,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:48:26	R2040	On 04/08/2022			Bond Future	1	31,700,000	0.00 Member	Sell
15:48:27	R2040	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:48:27	R2040	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
15:48:27	R2040	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:48:27	R2040	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Sell
15:48:27	R2040	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Sell
15:48:27	R2040	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	4,000,000	0.00 Client	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Buy
15:48:27	R2040	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
15:48:27	R2040	On 04/08/2022			Bond Future	1	2,900,000	0.00 Client	Buy
15:53:33	R2040	On 05/05/2022			Bond Future	1	31,700,000	0.00 Member	Sell
15:53:33	R2040	On 05/05/2022			Bond Future	1	31,700,000	0.00 Client	Buy
Total for R2040 Bond Future						44	1,027,200,000	0.00	
15:21:19	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
15:21:19	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
16:27:04	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
16:27:04	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
Total for R2044 Bond Future						4	800,000	0.00	
12:07:35	R209	On 05/05/2022			Bond Future	1	49,500,000	0.00 Member	Sell
12:07:35	R209	On 05/05/2022			Bond Future	1	64,200,000	0.00 Member	Buy
15:09:07	R209	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Sell
15:09:07	R209	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
15:09:07	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
15:09:07	R209	On 05/05/2022			Bond Future	1	11,700,000	0.00 Member	Sell
15:09:07	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
15:09:07	R209	On 05/05/2022			Bond Future	1	49,500,000	0.00 Client	Sell
15:09:07	R209	On 05/05/2022			Bond Future	1	49,500,000	0.00 Member	Buy
15:09:07	R209	On 05/05/2022			Bond Future	1	1,700,000	0.00 Client	Sell
15:09:07	R209	On 05/05/2022			Bond Future	1	11,700,000	0.00 Member	Buy
15:09:07	R209	On 05/05/2022			Bond Future	1	11,700,000	0.00 Client	Sell
15:09:07	R209	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R209 Bond Future						13	256,800,000	0.00	
10:50:34	R213	On 05/05/2022			Bond Future	1	16,500,000	0.00 Member	Sell
10:59:46	R213	On 05/05/2022			Bond Future	1	12,000,000	0.00 Member	Buy
11:00:18	R213	On 05/05/2022			Bond Future	1	4,500,000	0.00 Client	Buy
11:00:18	R213	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Buy
11:00:18	R213	On 05/05/2022			Bond Future	1	12,000,000	0.00 Member	Sell
11:00:18	R213	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Sell
11:00:18	R213	On 05/05/2022			Bond Future	1	12,000,000	0.00 Client	Buy
12:49:51	R213	On 05/05/2022			Bond Future	1	20,000,000	0.00 Member	Sell
12:49:51	R213	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
13:19:48	R213	On 05/05/2022			Bond Future	1	10,100,000	0.00 Client	Buy
13:19:48	R213	On 05/05/2022			Bond Future	1	10,100,000	0.00 Member	Buy
13:19:48	R213	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
13:19:48	R213	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Buy
13:19:48	R213	On 05/05/2022			Bond Future	1	7,300,000	0.00 Client	Buy
13:19:48	R213	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Sell
13:19:48	R213	On 05/05/2022			Bond Future	1	800,000	0.00 Client	Buy
13:19:48	R213	On 05/05/2022			Bond Future	1	10,100,000	0.00 Member	Sell
13:19:48	R213	On 05/05/2022			Bond Future	1	7,300,000	0.00 Member	Sell
13:19:48	R213	On 05/05/2022			Bond Future	1	7,300,000	0.00 Member	Buy
13:19:48	R213	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				20	146,000,000		0.00
	Grand Total for all Instruments				159	2,658,000,000		0.00