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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:28:12	I2029	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Sell
14:28:12	I2029	On 04/08/2022		Bond Future	1	69,500,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022		Bond Future	1	5,200,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022		Bond Future	1	5,100,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022		Bond Future	1	4,500,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022		Bond Future	1	1,800,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022		Bond Future	1	1,800,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022		Bond Future	1	3,400,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022		Bond Future	1	2,500,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022		Bond Future	1	4,500,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022		Bond Future	1	4,100,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022		Bond Future	1	5,100,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022		Bond Future	1	5,100,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022		Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	3,400,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	4,500,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	4,100,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	19,800,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	2,500,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,600,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	3,900,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	3,400,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	19,800,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	19,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Buy
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,700,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:14:01	I2029	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
15:14:02	I2029	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
15:14:02	I2029	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Sell
Total for I2029 Bond Future						94	278,000,000	0.00	
12:38:08	R214	On 04/08/2022			Bond Future	1	81,600,000	0.00 Member	Buy
12:38:08	R214	On 04/08/2022			Bond Future	1	58,500,000	0.00 Member	Sell
14:26:20	R214	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Buy
14:26:20	R214	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Sell
14:26:20	R214	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Buy
14:26:20	R214	On 04/08/2022			Bond Future	1	20,000,000	0.00 Client	Sell
14:26:20	R214	On 04/08/2022			Bond Future	1	58,500,000	0.00 Member	Buy
14:26:20	R214	On 04/08/2022			Bond Future	1	58,500,000	0.00 Client	Sell
14:26:20	R214	On 04/08/2022			Bond Future	1	3,100,000	0.00 Client	Sell
14:26:20	R214	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Sell
17:08:56	R214	On 04/08/2022			Bond Future	1	18,100,000	0.00 Member	Sell
17:08:56	R214	On 04/08/2022			Bond Future	1	25,200,000	0.00 Member	Buy
17:17:11	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Sell
17:17:11	R214	On 04/08/2022			Bond Future	1	18,100,000	0.00 Client	Sell
17:17:11	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:17:11	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:17:11	R214	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Sell
17:17:11	R214	On 04/08/2022			Bond Future	1	18,100,000	0.00 Member	Buy
17:17:11	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
17:17:11	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
17:17:11	R214	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Buy
17:17:11	R214	On 04/08/2022			Bond Future	1	5,600,000	0.00 Client	Sell
17:17:11	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:17:11	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
17:17:11	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
17:17:11	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
Total for R214 Bond Future						26	427,200,000	0.00	
Grand Total for all Instruments						120	705,200,000	0.00	