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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/01/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:30:56	R2023	On 03/02/2022		Bond Future	1	2,700,000	0.00 Member	Buy
11:30:56	R2023	On 03/02/2022		Bond Future	1	2,700,000	0.00 Client	Sell
11:31:43	R2023	On 03/02/2022		Bond Future	1	8,600,000	0.00 Client	Sell
11:31:43	R2023	On 03/02/2022		Bond Future	1	8,600,000	0.00 Member	Buy
11:32:11	R2023	On 03/02/2022		Bond Future	1	11,000,000	0.00 Client	Sell
11:32:11	R2023	On 03/02/2022		Bond Future	1	11,000,000	0.00 Member	Buy
11:55:05	R2023	On 03/02/2022		Bond Future	1	2,700,000	0.00 Member	Sell
11:55:05	R2023	On 03/02/2022		Bond Future	1	2,700,000	0.00 Client	Buy
13:29:04	R2023	On 03/02/2022		Bond Future	1	2,700,000	0.00 Member	Buy
13:29:04	R2023	On 03/02/2022		Bond Future	1	2,700,000	0.00 Client	Sell
13:31:18	R2023	On 03/02/2022		Bond Future	1	2,700,000	0.00 Member	Buy
13:31:18	R2023	On 03/02/2022		Bond Future	1	2,700,000	0.00 Client	Sell
13:36:17	R2023	On 03/02/2022		Bond Future	1	5,400,000	0.00 Member	Sell
13:36:17	R2023	On 03/02/2022		Bond Future	1	5,400,000	0.00 Client	Buy
13:39:10	R2023	On 03/02/2022		Bond Future	1	2,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:39:10	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Member	Buy
14:32:19	R2023	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Sell
14:32:19	R2023	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Buy
14:32:40	R2023	On 03/02/2022			Bond Future	1	1,200,000	0.00 Client	Buy
14:32:40	R2023	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Sell
14:44:05	R2023	On 03/02/2022			Bond Future	1	19,800,000	0.00 Client	Buy
14:44:05	R2023	On 03/02/2022			Bond Future	1	19,800,000	0.00 Member	Sell
14:51:18	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Member	Buy
14:51:18	R2023	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Sell
14:51:51	R2023	On 03/02/2022			Bond Future	1	1,200,000	0.00 Client	Sell
14:52:24	R2023	On 03/02/2022			Bond Future	1	19,800,000	0.00 Client	Sell
14:54:10	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Client	Buy
14:54:10	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Buy
14:54:10	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Sell
14:54:10	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Buy
14:54:10	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Buy
14:54:10	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Member	Sell
14:54:10	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Client	Buy
14:54:10	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Sell
15:57:03	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Buy
15:57:03	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Sell
15:57:23	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Buy
15:57:23	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Client	Sell
15:57:43	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Member	Buy
15:57:43	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Client	Sell
16:00:17	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Buy
16:00:17	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Sell
16:00:36	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Sell
16:00:36	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Client	Buy
16:00:58	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Member	Sell
16:00:58	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R2023 Bond Future						46	300,000,000	0.00	
10:19:09	R2030	On 03/02/2022			Bond Future	1	12,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:19:09	R2030	On 03/02/2022			Bond Future	1	30,100,000	0.00 Member	Sell
11:25:46	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
11:25:46	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:25:46	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:25:46	R2030	On 03/02/2022			Bond Future	1	17,100,000	0.00 Member	Sell
11:25:46	R2030	On 03/02/2022			Bond Future	1	17,100,000	0.00 Member	Buy
11:25:46	R2030	On 03/02/2022			Bond Future	1	12,000,000	0.00 Member	Sell
11:25:46	R2030	On 03/02/2022			Bond Future	1	12,000,000	0.00 Client	Buy
11:25:46	R2030	On 03/02/2022			Bond Future	1	17,100,000	0.00 Client	Buy
Total for R2030 Bond Future						10	120,400,000	0.00	
8:44:15	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
8:44:15	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
15:55:09	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
15:55:09	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
Total for R2044 Bond Future						4	800,000	0.00	
10:19:09	R2048	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Buy
10:19:09	R2048	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Sell
11:28:00	R2048	On 03/02/2022			Bond Future	1	6,800,000	0.00 Member	Sell
11:28:00	R2048	On 03/02/2022			Bond Future	1	6,800,000	0.00 Client	Buy
Total for R2048 Bond Future						4	27,200,000	0.00	
10:19:09	R209	On 03/02/2022			Bond Future	1	121,000,000	0.00 Member	Sell
11:23:51	R209	On 03/02/2022			Bond Future	1	121,000,000	0.00 Client	Buy
Total for R209 Bond Future						2	242,000,000	0.00	
Grand Total for all Instruments						66	690,400,000	0.00	