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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:19:05	I2025	On 03/11/2022		Bond Future	1	3,300,000	0.00 Member	Buy
15:19:05	I2025	On 03/11/2022		Bond Future	1	3,300,000	0.00 Member	Sell
16:22:57	I2025	On 03/11/2022		Bond Future	1	3,300,000	0.00 Member	Sell
16:22:57	I2025	On 03/11/2022		Bond Future	1	3,300,000	0.00 Client	Buy
17:12:02	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Buy
17:12:02	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Sell
17:55:45	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Sell
17:55:45	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Buy
Total for I2025 Bond Future					8	33,200,000	0.00	
17:12:02	I2029	On 03/11/2022		Bond Future	1	4,000,000	0.00 Member	Sell
17:12:02	I2029	On 03/11/2022		Bond Future	1	4,000,000	0.00 Member	Buy
17:42:08	I2029	On 03/11/2022		Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:08	I2029	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Sell
Total for I2029 Bond Future						4	16,000,000	0.00	
17:12:02	I2033	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Buy
17:12:02	I2033	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:56:02	I2033	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:56:02	I2033	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Buy
Total for I2033 Bond Future						4	8,000,000	0.00	
17:12:02	I2038	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:12:02	I2038	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
17:56:22	I2038	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
17:56:22	I2038	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
Total for I2038 Bond Future						4	12,000,000	0.00	
9:28:14	I2050	On 03/11/2022			Bond Future	1	175,000,000	0.00 Member	Sell
9:28:14	I2050	On 03/11/2022			Bond Future	1	175,000,000	0.00 Client	Buy
10:05:44	I2050	On 03/11/2022			Bond Future	1	175,000,000	0.00 Member	Sell
10:05:44	I2050	On 03/11/2022			Bond Future	1	175,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	700,000,000	0.00	
12:17:05	R186	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Sell
12:17:05	R186	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Buy
12:24:06	R186	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Sell
12:24:06	R186	On 03/11/2022			Bond Future	1	4,200,000	0.00 Client	Buy
14:23:49	R186	On 03/11/2022			Bond Future	1	2,200,000	0.00 Client	Sell
14:23:49	R186	On 03/11/2022			Bond Future	1	2,200,000	0.00 Client	Buy
15:23:35	R186	On 03/11/2022			Bond Future	1	3,900,000	0.00 Client	Buy
15:23:35	R186	On 03/11/2022			Bond Future	1	3,900,000	0.00 Client	Sell
15:56:06	R186	On 03/11/2022			Bond Future	1	8,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:37	R186	On 03/11/2022			Bond Future	1	8,000,000	0.00 Member	Sell
16:45:00	R186	On 03/11/2022			Bond Future	1	8,000,000	0.00 Member	Sell
16:45:00	R186	On 03/11/2022			Bond Future	1	8,000,000	0.00 Member	Buy
Total for R186 Bond Future						12	61,000,000	0.00	
15:22:15	R2030	On 03/11/2022			Bond Future	1	5,700,000	0.00 Member	Sell
15:22:15	R2030	On 03/11/2022			Bond Future	1	5,700,000	0.00 Member	Buy
15:33:27	R2030	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
15:33:27	R2030	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
15:56:06	R2030	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Buy
16:00:12	R2030	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Sell
16:23:46	R2030	On 03/11/2022			Bond Future	1	5,700,000	0.00 Member	Buy
16:23:46	R2030	On 03/11/2022			Bond Future	1	5,700,000	0.00 Client	Sell
16:45:00	R2030	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Sell
16:45:00	R2030	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R2030 Bond Future						10	40,000,000	0.00	
10:01:05	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
10:01:05	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
11:26:01	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
11:26:01	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
12:16:50	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
12:16:50	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
14:37:00	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
14:37:00	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
Total for R2032 Bond Future						8	6,000,000	0.00	
10:01:05	R2037	On 03/11/2022			Bond Future	1	18,000,000	0.00 Member	Sell
10:01:05	R2037	On 03/11/2022			Bond Future	1	18,000,000	0.00 Member	Buy
14:36:39	R2037	On 03/11/2022			Bond Future	1	18,000,000	0.00 Member	Sell
14:36:39	R2037	On 03/11/2022			Bond Future	1	18,000,000	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						4	72,000,000	0.00	
11:26:01	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
11:26:01	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
12:16:57	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
12:16:57	R2040	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
Total for R2040 Bond Future						4	2,000,000	0.00	
11:26:01	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
11:26:01	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
12:17:04	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:17:04	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2044 Bond Future						4	6,000,000	0.00	
11:46:20	R209	On 03/11/2022	12.00	Put	Bond Future	1	275,000,000	0.00 Member	Buy
11:46:20	R209	On 03/11/2022	10.00	Call	Bond Future	1	275,000,000	0.00 Member	Buy
11:46:20	R209	On 03/11/2022			Bond Future	1	126,500,000	0.00 Member	Sell
11:46:20	R209	On 03/11/2022	11.00	Put	Bond Future	1	275,000,000	0.00 Member	Sell
11:46:20	R209	On 03/11/2022			Bond Future	1	126,500,000	0.00 Member	Buy
11:46:20	R209	On 03/11/2022	10.00	Call	Bond Future	1	275,000,000	0.00 Member	Sell
11:46:20	R209	On 03/11/2022	12.00	Put	Bond Future	1	275,000,000	0.00 Member	Sell
11:46:20	R209	On 03/11/2022	11.00	Put	Bond Future	1	275,000,000	0.00 Member	Buy
11:53:29	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Member	Sell
11:53:29	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Member	Sell
11:53:29	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Buy
11:53:29	R209	On 04/05/2023			Bond Future	1	125,000,000	0.00 Member	Buy
11:53:29	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Member	Buy
11:53:29	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Sell
11:53:29	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Member	Buy
11:53:29	R209	On 04/05/2023			Bond Future	1	125,000,000	0.00 Member	Sell
13:27:52	R209	On 03/11/2022	12.00	Put	Bond Future	1	275,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:27:52	R209	On 03/11/2022	12.00	Put	Bond Future	1	275,000,000	0.00 Member	Sell
13:28:00	R209	On 03/11/2022	11.00	Put	Bond Future	1	275,000,000	0.00 Client	Sell
13:28:00	R209	On 03/11/2022	11.00	Put	Bond Future	1	275,000,000	0.00 Member	Buy
13:28:09	R209	On 03/11/2022	10.00	Call	Bond Future	1	275,000,000	0.00 Client	Buy
13:28:09	R209	On 03/11/2022	10.00	Call	Bond Future	1	275,000,000	0.00 Member	Sell
13:28:20	R209	On 03/11/2022			Bond Future	1	126,500,000	0.00 Client	Sell
13:28:20	R209	On 03/11/2022			Bond Future	1	126,500,000	0.00 Member	Buy
13:28:48	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Client	Sell
13:28:48	R209	On 04/05/2023	12.50	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:28:58	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Client	Buy
13:28:58	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:29:10	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Client	Sell
13:29:10	R209	On 04/05/2023	10.00	Call	Bond Future	1	250,000,000	0.00 Member	Buy
13:29:21	R209	On 04/05/2023			Bond Future	1	125,000,000	0.00 Client	Buy
13:29:21	R209	On 04/05/2023			Bond Future	1	125,000,000	0.00 Member	Sell
Total for R209 Bond Future						32	7,306,000,000	0.00	
Grand Total for all Instruments						98	8,262,200,000	0.00	