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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:06:37	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Buy
11:06:37	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Client	Sell
Total for I2025 Bond Future					2	10,000,000	0.00	
11:06:37	I2029	On 03/11/2022		Bond Future	1	4,000,000	0.00 Member	Sell
11:06:37	I2029	On 03/11/2022		Bond Future	1	4,000,000	0.00 Client	Buy
Total for I2029 Bond Future					2	8,000,000	0.00	
11:06:37	I2033	On 03/11/2022		Bond Future	1	2,000,000	0.00 Member	Buy
11:06:37	I2033	On 03/11/2022		Bond Future	1	2,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2033 Bond Future						2	4,000,000	0.00	
11:06:37	I2038	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Buy
11:06:37	I2038	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Sell
11:41:29	I2038	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Sell
11:41:29	I2038	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
11:41:29	I2038	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
11:41:29	I2038	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Buy
11:45:35	I2038	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
11:45:35	I2038	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Buy
11:45:35	I2038	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Sell
11:45:35	I2038	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
Total for I2038 Bond Future						10	30,000,000	0.00	
10:53:31	R186	On 03/11/2022			Bond Future	1	8,000,000	0.00 Member	Buy
10:53:31	R186	On 03/11/2022			Bond Future	1	8,000,000	0.00 Client	Sell
11:22:45	R186	On 03/11/2022			Bond Future	1	7,000,000	0.00 Member	Sell
14:17:34	R186	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Sell
14:17:34	R186	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Buy
15:16:12	R186	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Sell
15:16:12	R186	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Buy
15:16:12	R186	On 03/11/2022			Bond Future	1	1,100,000	0.00 Client	Buy
15:16:12	R186	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:16:12	R186	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Buy
15:30:32	R186	On 03/11/2022			Bond Future	1	7,000,000	0.00 Client	Buy
Total for R186 Bond Future						11	38,400,000	0.00	
11:00:37	R2030	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Buy
11:00:37	R2030	On 03/11/2022			Bond Future	1	4,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						2	8,000,000	0.00	
16:15:00	R2048	On 03/11/2022			Bond Future	1	12,800,000	0.00 Member	Sell
16:15:00	R2048	On 03/11/2022			Bond Future	1	12,800,000	0.00 Member	Buy
16:21:59	R2048	On 03/11/2022			Bond Future	1	12,800,000	0.00 Member	Buy
16:21:59	R2048	On 03/11/2022			Bond Future	1	12,800,000	0.00 Client	Sell
16:46:24	R2048	On 03/11/2022			Bond Future	1	253,500,000	0.00 Member	Buy
17:15:10	R2048	On 03/11/2022			Bond Future	1	3,900,000	0.00 Member	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	157,100,000	0.00 Client	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	5,000,000	0.00 Client	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
17:22:10	R2048	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	79,200,000	0.00 Member	Buy
17:22:10	R2048	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
17:22:10	R2048	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	79,200,000	0.00 Member	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	7,400,000	0.00 Member	Buy
17:22:10	R2048	On 03/11/2022			Bond Future	1	7,400,000	0.00 Client	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	79,200,000	0.00 Client	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	3,900,000	0.00 Client	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	3,900,000	0.00 Member	Buy
17:22:10	R2048	On 03/11/2022			Bond Future	1	7,400,000	0.00 Member	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	157,100,000	0.00 Member	Buy
17:22:10	R2048	On 03/11/2022			Bond Future	1	157,100,000	0.00 Member	Sell
17:22:10	R2048	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2048 Bond Future						23	1,065,200,000	0.00	
Grand Total for all Instruments						52	1,163,600,000	0.00	