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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:17:09	R202	On 05/05/2022		Bond Future	1	700,000	0.00 Member	Buy
13:50:00	R202	On 05/05/2022		Bond Future	1	700,000	0.00 Client	Sell
Total for R202 Bond Future					2	1,400,000	0.00	
16:38:09	R2023	On 05/05/2022		Bond Future	1	52,400,000	0.00 Member	Sell
16:49:13	R2023	On 05/05/2022		Bond Future	1	52,400,000	0.00 Member	Buy
16:49:44	R2023	On 05/05/2022		Bond Future	1	52,400,000	0.00 Member	Sell
16:49:44	R2023	On 05/05/2022		Bond Future	1	52,400,000	0.00 Client	Buy
Total for R2023 Bond Future					4	209,600,000	0.00	
14:31:17	R2030	On 05/05/2022		Bond Future	1	1,200,000	0.00 Member	Buy
14:31:17	R2030	On 05/05/2022		Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:55:20	R2030	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Sell
14:55:20	R2030	On 05/05/2022			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2030 Bond Future						4	4,800,000	0.00	
12:45:50	R2035	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
12:45:50	R2035	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
12:56:07	R2035	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
12:56:07	R2035	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Buy
13:17:09	R2035	On 05/05/2022			Bond Future	1	4,400,000	0.00 Member	Buy
13:51:09	R2035	On 05/05/2022			Bond Future	1	4,400,000	0.00 Client	Sell
Total for R2035 Bond Future						6	16,000,000	0.00	
15:26:37	R2044	On 05/05/2022			Bond Future	1	27,700,000	0.00 Member	Buy
15:26:37	R2044	On 05/05/2022			Bond Future	1	27,700,000	0.00 Member	Sell
15:37:09	R2044	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
15:37:09	R2044	On 05/05/2022			Bond Future	1	27,700,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	2,700,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	12,400,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	2,500,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	2,500,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	2,500,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	2,700,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	2,700,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
17:11:57	R2044	On 05/05/2022			Bond Future	1	12,400,000	0.00 Member	Buy
17:11:57	R2044	On 05/05/2022			Bond Future	1	12,400,000	0.00 Client	Sell
Total for R2044 Bond Future						36	166,200,000	0.00	
10:50:52	R213	On 05/05/2022			Bond Future	1	40,000,000	0.00 Member	Buy
10:50:52	R213	On 05/05/2022			Bond Future	1	40,000,000	0.00 Member	Sell
12:57:09	R213	On 05/05/2022			Bond Future	1	40,000,000	0.00 Client	Buy
12:57:09	R213	On 05/05/2022			Bond Future	1	40,000,000	0.00 Member	Sell
Total for R213 Bond Future						4	160,000,000	0.00	
Grand Total for all Instruments						56	558,000,000	0.00	