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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/04/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:01:16	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Buy
10:01:16	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Client	Sell
10:03:38	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Client	Buy
10:03:38	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Sell
10:05:02	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Buy
10:05:02	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Client	Sell
10:06:33	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Member	Sell
10:06:33	I2050	On 05/05/2022		Bond Future	1	5,000,000	0.00 Client	Buy
Total for I2050 Bond Future					8	40,000,000	0.00	
9:06:23	R186	On 05/05/2022		Bond Future	1	10,000,000	0.00 Member	Sell
10:28:17	R186	On 05/05/2022		Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						2	20,000,000	0.00	
9:06:23	R2030	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
10:30:41	R2030	On 05/05/2022			Bond Future	1	100,000,000	0.00 Client	Buy
Total for R2030 Bond Future						2	200,000,000	0.00	
10:16:19	R2032	On 05/05/2022			Bond Future	1	5,900,000	0.00 Member	Sell
10:40:30	R2032	On 05/05/2022			Bond Future	1	5,900,000	0.00 Client	Buy
Total for R2032 Bond Future						2	11,800,000	0.00	
Grand Total for all Instruments						14	271,800,000	0.00	