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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:14:01	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Buy
10:14:01	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Sell
17:19:47	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Client	Buy
17:19:47	I2029	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Sell
Total for I2029 Bond Future					4	15,600,000	0.00	
9:37:32	R186	On 04/08/2022		Bond Future	1	6,200,000	0.00 Member	Sell
9:39:39	R186	On 04/08/2022		Bond Future	1	7,000,000	0.00 Member	Buy
9:39:39	R186	On 04/08/2022		Bond Future	1	7,000,000	0.00 Member	Sell
9:59:22	R186	On 04/08/2022		Bond Future	1	6,200,000	0.00 Member	Buy
9:59:55	R186	On 04/08/2022		Bond Future	1	6,200,000	0.00 Member	Sell
9:59:55	R186	On 04/08/2022		Bond Future	1	6,200,000	0.00 Client	Buy
17:00:05	R186	On 04/08/2022		Bond Future	1	165,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:49	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
17:12:45	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	16,700,000	0.00 Client	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	118,300,000	0.00 Client	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Client	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	118,300,000	0.00 Member	Buy
17:12:45	R186	On 04/08/2022			Bond Future	1	16,700,000	0.00 Member	Buy
17:12:45	R186	On 04/08/2022			Bond Future	1	16,700,000	0.00 Member	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Buy
17:12:45	R186	On 04/08/2022			Bond Future	1	24,300,000	0.00 Member	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
17:12:45	R186	On 04/08/2022			Bond Future	1	118,300,000	0.00 Member	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	24,300,000	0.00 Member	Buy
17:12:45	R186	On 04/08/2022			Bond Future	1	24,300,000	0.00 Client	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
17:12:45	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:19:32	R186	On 04/08/2022			Bond Future	1	7,000,000	0.00 Member	Sell
17:19:32	R186	On 04/08/2022			Bond Future	1	7,000,000	0.00 Client	Buy
Total for R186 Bond Future						27	716,400,000	0.00	
9:04:08	R2030	On 04/08/2022			Bond Future	1	28,000,000	0.00 Member	Buy
9:04:08	R2030	On 04/08/2022			Bond Future	1	28,000,000	0.00 Member	Sell
9:19:43	R2030	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
9:19:43	R2030	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
9:28:58	R2030	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
9:28:58	R2030	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
11:19:25	R2030	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Sell
11:34:59	R2030	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Buy
11:35:18	R2030	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Sell
11:35:18	R2030	On 04/08/2022			Bond Future	1	4,100,000	0.00 Client	Buy
13:46:32	R2030	On 04/08/2022			Bond Future	1	28,000,000	0.00 Member	Sell
13:46:32	R2030	On 04/08/2022			Bond Future	1	28,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:24:22	R2030	On 04/08/2022			Bond Future	1	35,500,000	0.00 Member	Sell
14:24:22	R2030	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Sell
14:24:22	R2030	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Buy
14:24:22	R2030	On 04/08/2022			Bond Future	1	35,500,000	0.00 Member	Buy
14:37:44	R2030	On 04/08/2022			Bond Future	1	35,500,000	0.00 Client	Sell
14:37:44	R2030	On 04/08/2022			Bond Future	1	35,500,000	0.00 Member	Buy
14:38:04	R2030	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Buy
14:38:04	R2030	On 03/11/2022			Bond Future	1	3,500,000	0.00 Client	Sell
17:07:51	R2030	On 04/08/2022			Bond Future	1	204,400,000	0.00 Member	Sell
17:21:00	R2030	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Buy
17:21:31	R2030	On 04/08/2022			Bond Future	1	200,000,000	0.00 Member	Buy
17:21:31	R2030	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Sell
17:21:31	R2030	On 04/08/2022			Bond Future	1	4,400,000	0.00 Client	Buy
17:21:31	R2030	On 04/08/2022			Bond Future	1	200,000,000	0.00 Member	Sell
17:21:31	R2030	On 04/08/2022			Bond Future	1	200,000,000	0.00 Client	Buy
Total for R2030 Bond Future						27	1,104,000,000	0.00	
11:19:25	R2032	On 04/08/2022			Bond Future	1	17,200,000	0.00 Member	Sell
11:51:12	R2032	On 04/08/2022			Bond Future	1	17,200,000	0.00 Client	Buy
14:24:22	R2032	On 03/11/2022			Bond Future	1	59,800,000	0.00 Member	Sell
14:24:22	R2032	On 03/11/2022			Bond Future	1	59,800,000	0.00 Member	Buy
14:38:11	R2032	On 03/11/2022			Bond Future	1	59,800,000	0.00 Member	Buy
14:38:11	R2032	On 03/11/2022			Bond Future	1	59,800,000	0.00 Client	Sell
Total for R2032 Bond Future						6	273,600,000	0.00	
14:24:22	R2035	On 04/08/2022			Bond Future	1	47,400,000	0.00 Member	Sell
14:24:22	R2035	On 04/08/2022			Bond Future	1	47,400,000	0.00 Member	Buy
14:38:28	R2035	On 04/08/2022			Bond Future	1	47,400,000	0.00 Member	Buy
14:38:28	R2035	On 04/08/2022			Bond Future	1	47,400,000	0.00 Client	Sell
Total for R2035 Bond Future						4	189,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:24:22	R2037	On 04/08/2022			Bond Future	1	30,400,000	0.00 Member	Sell
14:24:22	R2037	On 04/08/2022			Bond Future	1	30,400,000	0.00 Member	Buy
14:38:38	R2037	On 04/08/2022			Bond Future	1	30,400,000	0.00 Member	Buy
14:38:38	R2037	On 04/08/2022			Bond Future	1	30,400,000	0.00 Client	Sell
Total for R2037 Bond Future						4	121,600,000	0.00	
14:24:22	R2040	On 04/08/2022			Bond Future	1	19,700,000	0.00 Member	Sell
14:24:22	R2040	On 04/08/2022			Bond Future	1	19,700,000	0.00 Member	Buy
14:38:49	R2040	On 04/08/2022			Bond Future	1	19,700,000	0.00 Member	Buy
14:38:49	R2040	On 04/08/2022			Bond Future	1	19,700,000	0.00 Client	Sell
Total for R2040 Bond Future						4	78,800,000	0.00	
10:26:57	R2044	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
10:26:57	R2044	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
14:24:22	R2044	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Sell
14:24:22	R2044	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Buy
14:39:03	R2044	On 04/08/2022			Bond Future	1	4,000,000	0.00 Client	Sell
14:39:03	R2044	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R2044 Bond Future						6	16,200,000	0.00	
9:39:39	R209	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Buy
9:39:39	R209	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Sell
17:19:39	R209	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Sell
17:19:39	R209	On 04/08/2022			Bond Future	1	6,900,000	0.00 Client	Buy
Total for R209 Bond Future						4	27,600,000	0.00	
Grand Total for all Instruments						86	2,543,400,000	0.00	