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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:49:52	R186	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Buy
11:18:33	R186	On 04/08/2022		Bond Future	1	300,000	0.00 Client	Sell
Total for R186 Bond Future					2	600,000	0.00	
17:00:09	R202	On 04/08/2022		Bond Future	1	1,100,000	0.00 Member	Sell
17:00:09	R202	On 04/08/2022		Bond Future	1	1,100,000	0.00 Member	Buy
17:36:29	R202	On 04/08/2022		Bond Future	1	1,100,000	0.00 Member	Sell
17:36:29	R202	On 04/08/2022		Bond Future	1	1,100,000	0.00 Client	Buy
Total for R202 Bond Future					4	4,400,000	0.00	
9:43:42	R2030	On 04/08/2022		Bond Future	1	428,900,000	0.00 Member	Sell
9:43:42	R2030	On 04/08/2022		Bond Future	1	11,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:00:18	R2030	On 04/08/2022			Bond Future	1	414,200,000	0.00 Member	Sell
11:00:18	R2030	On 04/08/2022			Bond Future	1	11,900,000	0.00 Client	Buy
11:00:18	R2030	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
11:00:18	R2030	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
11:00:18	R2030	On 04/08/2022			Bond Future	1	414,200,000	0.00 Member	Buy
11:00:18	R2030	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Buy
11:00:18	R2030	On 04/08/2022			Bond Future	1	414,200,000	0.00 Client	Buy
11:00:18	R2030	On 04/08/2022			Bond Future	1	11,900,000	0.00 Member	Sell
16:38:58	R2030	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Sell
16:50:48	R2030	On 04/08/2022			Bond Future	1	253,900,000	0.00 Member	Sell
16:50:48	R2030	On 04/08/2022			Bond Future	1	98,400,000	0.00 Member	Buy
17:26:44	R2030	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Buy
17:29:26	R2030	On 04/08/2022			Bond Future	1	2,500,000	0.00 Client	Buy
17:29:26	R2030	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Buy
17:29:26	R2030	On 04/08/2022			Bond Future	1	1,600,000	0.00 Client	Buy
17:29:26	R2030	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Buy
17:29:26	R2030	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Sell
17:29:26	R2030	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Buy
17:29:26	R2030	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Sell
17:29:26	R2030	On 04/08/2022			Bond Future	1	2,500,000	0.00 Client	Buy
17:29:26	R2030	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Sell
17:29:26	R2030	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Sell
17:29:26	R2030	On 04/08/2022			Bond Future	1	1,800,000	0.00 Client	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	98,400,000	0.00 Member	Sell
17:43:43	R2030	On 04/08/2022			Bond Future	1	98,400,000	0.00 Client	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	7,600,000	0.00 Member	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	141,200,000	0.00 Member	Sell
17:43:43	R2030	On 04/08/2022			Bond Future	1	141,200,000	0.00 Member	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	141,200,000	0.00 Client	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
17:43:43	R2030	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	6,000,000	0.00 Client	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	7,600,000	0.00 Client	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:43:43	R2030	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Buy
17:43:43	R2030	On 04/08/2022			Bond Future	1	7,600,000	0.00 Member	Sell
Total for R2030 Bond Future						39	2,764,800,000	0.00	
11:25:45	R2032	On 04/08/2022			Bond Future	1	25,900,000	0.00 Member	Sell
11:29:03	R2032	On 04/08/2022			Bond Future	1	25,900,000	0.00 Client	Buy
Total for R2032 Bond Future						2	51,800,000	0.00	
9:07:32	R2037	On 04/08/2022			Bond Future	1	59,000,000	0.00 Member	Sell
9:07:32	R2037	On 04/08/2022			Bond Future	1	54,000,000	0.00 Member	Buy
11:03:59	R2037	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Buy
11:03:59	R2037	On 04/08/2022			Bond Future	1	54,000,000	0.00 Client	Buy
11:03:59	R2037	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Sell
11:03:59	R2037	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Buy
11:03:59	R2037	On 04/08/2022			Bond Future	1	54,000,000	0.00 Member	Sell
15:56:48	R2037	On 03/11/2022			Bond Future	1	126,700,000	0.00 Member	Buy
15:56:48	R2037	On 03/11/2022			Bond Future	1	200,000,000	0.00 Member	Sell
16:37:15	R2037	On 03/11/2022			Bond Future	1	73,300,000	0.00 Client	Buy
16:37:15	R2037	On 03/11/2022			Bond Future	1	73,300,000	0.00 Member	Buy
16:37:15	R2037	On 03/11/2022			Bond Future	1	126,700,000	0.00 Client	Buy
16:37:15	R2037	On 03/11/2022			Bond Future	1	73,300,000	0.00 Member	Sell
16:37:15	R2037	On 03/11/2022			Bond Future	1	126,700,000	0.00 Member	Sell
Total for R2037 Bond Future						14	1,036,000,000	0.00	
13:59:46	R213	On 04/08/2022			Bond Future	1	4,600,000	0.00 Member	Buy
14:21:45	R213	On 04/08/2022			Bond Future	1	4,600,000	0.00 Client	Sell
16:38:58	R213	On 04/08/2022			Bond Future	1	7,400,000	0.00 Member	Sell
16:38:58	R213	On 04/08/2022			Bond Future	1	7,400,000	0.00 Member	Buy
17:38:54	R213	On 04/08/2022			Bond Future	1	7,400,000	0.00 Client	Buy
17:38:54	R213	On 04/08/2022			Bond Future	1	7,400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				6	38,800,000		0.00
	Grand Total for all Instruments				67	3,896,400,000		0.00