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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:21	I2029	On 04/08/2022		Bond Future	1	54,300,000	0.00 Member	Buy
17:06:21	I2029	On 04/08/2022		Bond Future	1	54,300,000	0.00 Client	Sell
Total for I2029 Bond Future					2	108,600,000	0.00	
16:23:38	I2033	On 04/08/2022		Bond Future	1	54,300,000	0.00 Member	Buy
16:23:38	I2033	On 04/08/2022		Bond Future	1	54,300,000	0.00 Client	Sell
17:10:34	I2033	On 04/08/2022		Bond Future	1	54,300,000	0.00 Member	Sell
17:10:34	I2033	On 04/08/2022		Bond Future	1	54,300,000	0.00 Client	Buy
Total for I2033 Bond Future					4	217,200,000	0.00	
9:39:37	I2050	On 04/08/2022		Bond Future	1	25,000,000	0.00 Client	Buy
9:39:37	I2050	On 04/08/2022		Bond Future	1	25,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						2	50,000,000	0.00	
16:31:16	R202	On 04/08/2022			Bond Future	1	25,100,000	0.00 Member	Buy
16:31:16	R202	On 04/08/2022			Bond Future	1	25,100,000	0.00 Client	Sell
Total for R202 Bond Future						2	50,200,000	0.00	
17:31:16	R2023	On 04/08/2022			Bond Future	1	25,900,000	0.00 Member	Buy
17:31:16	R2023	On 04/08/2022			Bond Future	1	25,900,000	0.00 Member	Sell
17:46:37	R2023	On 04/08/2022			Bond Future	1	25,900,000	0.00 Client	Sell
17:46:37	R2023	On 04/08/2022			Bond Future	1	25,900,000	0.00 Member	Buy
Total for R2023 Bond Future						4	103,600,000	0.00	
12:30:50	R2030	On 04/08/2022			Bond Future	1	6,200,000	0.00 Client	Buy
12:30:50	R2030	On 04/08/2022			Bond Future	1	6,200,000	0.00 Member	Sell
13:24:04	R2030	On 04/08/2022			Bond Future	1	15,700,000	0.00 Member	Buy
13:24:04	R2030	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	4,500,000	0.00 Client	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	3,300,000	0.00 Client	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	3,000,000	0.00 Client	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	3,600,000	0.00 Member	Buy
13:37:33	R2030	On 04/08/2022			Bond Future	1	3,600,000	0.00 Client	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	4,500,000	0.00 Member	Buy
13:37:33	R2030	On 04/08/2022			Bond Future	1	4,500,000	0.00 Member	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Buy
13:37:33	R2030	On 04/08/2022			Bond Future	1	3,600,000	0.00 Member	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Sell
13:37:33	R2030	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Buy
13:37:33	R2030	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						18	75,200,000	0.00	
9:39:37	R2032	On 04/08/2022			Bond Future	1	10,000,000	0.00 Client	Buy
9:39:37	R2032	On 04/08/2022			Bond Future	1	10,000,000	0.00 Client	Sell
11:34:14	R2032	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Sell
11:34:14	R2032	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Buy
13:24:04	R2032	On 04/08/2022			Bond Future	1	13,000,000	0.00 Member	Buy
13:24:04	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
13:39:36	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
13:39:36	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
13:39:36	R2032	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Sell
13:39:36	R2032	On 04/08/2022			Bond Future	1	2,500,000	0.00 Client	Sell
13:39:36	R2032	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
13:39:36	R2032	On 04/08/2022			Bond Future	1	2,900,000	0.00 Client	Sell
13:39:36	R2032	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
13:39:36	R2032	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Buy
13:39:36	R2032	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Sell
13:39:36	R2032	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Buy
13:39:36	R2032	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
13:39:36	R2032	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Sell
13:39:36	R2032	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Sell
13:39:36	R2032	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Sell
14:10:15	R2032	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Sell
14:10:15	R2032	On 04/08/2022			Bond Future	1	5,800,000	0.00 Client	Buy
Total for R2032 Bond Future						22	95,200,000	0.00	
13:24:04	R2035	On 04/08/2022			Bond Future	1	11,900,000	0.00 Member	Buy
13:24:04	R2035	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
13:43:06	R2035	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Sell
13:43:06	R2035	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Sell
13:43:06	R2035	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Buy
13:43:06	R2035	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:43:06	R2035	On 04/08/2022			Bond Future	1	3,300,000	0.00 Client	Sell
13:43:06	R2035	On 04/08/2022			Bond Future	1	1,900,000	0.00 Client	Sell
13:43:06	R2035	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
13:43:06	R2035	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Sell
13:43:06	R2035	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
13:43:07	R2035	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy
13:43:07	R2035	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
13:43:07	R2035	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
13:43:07	R2035	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Sell
13:43:07	R2035	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Sell
15:01:13	R2035	On 03/11/2022			Bond Future	1	70,000,000	0.00 Member	Sell
15:01:13	R2035	On 03/11/2022			Bond Future	1	70,000,000	0.00 Client	Buy
Total for R2035 Bond Future						18	187,600,000	0.00	
13:24:04	R2037	On 04/08/2022			Bond Future	1	15,100,000	0.00 Member	Buy
13:24:04	R2037	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy
13:41:11	R2037	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Buy
13:41:11	R2037	On 04/08/2022			Bond Future	1	1,600,000	0.00 Client	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Buy
13:41:11	R2037	On 04/08/2022			Bond Future	1	6,600,000	0.00 Client	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Buy
13:41:11	R2037	On 04/08/2022			Bond Future	1	2,600,000	0.00 Client	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Sell
13:41:11	R2037	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
Total for R2037 Bond Future						16	60,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:04	R2044	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Buy
13:24:04	R2044	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
13:51:11	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
13:51:11	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:51:11	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
13:51:11	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:51:11	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:51:11	R2044	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
13:51:11	R2044	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Sell
13:51:11	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2044 Bond Future						10	14,000,000	0.00	
13:24:04	R2048	On 04/08/2022			Bond Future	1	9,200,000	0.00 Member	Buy
13:24:04	R2048	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
13:50:16	R2048	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
13:50:16	R2048	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Buy
13:50:16	R2048	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Sell
13:50:16	R2048	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Buy
13:50:16	R2048	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Sell
13:50:16	R2048	On 04/08/2022			Bond Future	1	5,800,000	0.00 Client	Sell
13:50:16	R2048	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
13:50:16	R2048	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2048 Bond Future						10	36,800,000	0.00	
16:31:16	R210	On 04/08/2022			Bond Future	1	30,200,000	0.00 Member	Buy
16:31:16	R210	On 04/08/2022			Bond Future	1	30,200,000	0.00 Client	Sell
Total for R210 Bond Future						2	60,400,000	0.00	
13:24:04	R213	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Buy
13:24:04	R213	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:44:16	R213	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:44:16	R213	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Buy
13:44:16	R213	On 04/08/2022			Bond Future	1	3,300,000	0.00 Client	Sell
13:44:16	R213	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
13:44:16	R213	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Sell
13:44:16	R213	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Sell
13:44:16	R213	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
13:44:16	R213	On 04/08/2022			Bond Future	1	1,600,000	0.00 Client	Sell
13:44:16	R213	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell
13:44:16	R213	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Buy
13:44:16	R213	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
Total for R213 Bond Future						13	22,400,000	0.00	
10:15:44	R214	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
10:15:44	R214	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
10:18:03	R214	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
10:18:03	R214	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Sell
Total for R214 Bond Future						4	15,200,000	0.00	
Grand Total for all Instruments						127	1,096,800,000	0.00	