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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/07/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:33:34	I2033	On 04/08/2022		Bond Future	1	18,000,000	0.00 Member	Sell
9:33:34	I2033	On 04/08/2022		Bond Future	1	18,000,000	0.00 Member	Buy
9:52:06	I2033	On 04/08/2022		Bond Future	1	18,000,000	0.00 Member	Sell
9:52:06	I2033	On 04/08/2022		Bond Future	1	18,000,000	0.00 Client	Buy
Total for I2033 Bond Future					4	72,000,000	0.00	
9:33:34	I2038	On 04/08/2022		Bond Future	1	10,000,000	0.00 Member	Sell
9:33:34	I2038	On 04/08/2022		Bond Future	1	10,000,000	0.00 Member	Buy
9:51:58	I2038	On 04/08/2022		Bond Future	1	10,000,000	0.00 Member	Sell
9:51:58	I2038	On 04/08/2022		Bond Future	1	10,000,000	0.00 Client	Buy
Total for I2038 Bond Future					4	40,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:58:14	R186	On 04/08/2022			Bond Future	1	4,800,000	0.00 Member	Buy
9:58:14	R186	On 04/08/2022			Bond Future	1	4,800,000	0.00 Member	Sell
11:06:25	R186	On 04/08/2022			Bond Future	1	4,800,000	0.00 Member	Buy
11:06:25	R186	On 04/08/2022			Bond Future	1	4,800,000	0.00 Client	Sell
Total for R186 Bond Future						4	19,200,000	0.00	
9:33:34	R202	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Sell
9:33:34	R202	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Buy
9:51:41	R202	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Sell
9:51:41	R202	On 04/08/2022			Bond Future	1	4,000,000	0.00 Client	Buy
Total for R202 Bond Future						4	16,000,000	0.00	
10:12:14	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
12:03:21	R2030	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Buy
15:42:02	R2030	On 03/11/2022			Bond Future	1	419,300,000	0.00 Member	Sell
15:42:02	R2030	On 04/08/2022			Bond Future	1	53,500,000	0.00 Member	Sell
15:42:02	R2030	On 04/08/2022			Bond Future	1	53,500,000	0.00 Member	Buy
15:42:02	R2030	On 03/11/2022			Bond Future	1	6,600,000	0.00 Member	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	305,000,000	0.00 Member	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	65,200,000	0.00 Member	Sell
17:25:29	R2030	On 03/11/2022			Bond Future	1	305,000,000	0.00 Member	Sell
17:25:29	R2030	On 03/11/2022			Bond Future	1	65,200,000	0.00 Client	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	6,600,000	0.00 Member	Sell
17:25:29	R2030	On 03/11/2022			Bond Future	1	6,600,000	0.00 Client	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	305,000,000	0.00 Client	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	15,500,000	0.00 Client	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	65,200,000	0.00 Member	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	27,000,000	0.00 Client	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	27,000,000	0.00 Member	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	15,500,000	0.00 Member	Buy
17:25:29	R2030	On 03/11/2022			Bond Future	1	27,000,000	0.00 Member	Sell
17:25:29	R2030	On 03/11/2022			Bond Future	1	15,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:28	R2030	On 04/08/2022			Bond Future	1	53,500,000	0.00 Member	Sell
17:27:28	R2030	On 04/08/2022			Bond Future	1	53,500,000	0.00 Client	Buy
Total for R2030 Bond Future						22	1,892,800,000	0.00	
15:42:02	R2032	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:42:02	R2032	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
17:22:25	R2032	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:22:25	R2032	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2032 Bond Future						4	8,000,000	0.00	
15:42:02	R2035	On 03/11/2022			Bond Future	1	13,000,000	0.00 Member	Sell
15:42:02	R2035	On 03/11/2022			Bond Future	1	13,000,000	0.00 Member	Buy
17:27:50	R2035	On 03/11/2022			Bond Future	1	13,000,000	0.00 Member	Sell
17:27:50	R2035	On 03/11/2022			Bond Future	1	13,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	52,000,000	0.00	
11:37:39	R2048	On 04/08/2022			Bond Future	1	300,000,000	0.00 Member	Sell
11:37:39	R2048	On 04/08/2022			Bond Future	1	300,000,000	0.00 Member	Buy
12:29:52	R2048	On 04/08/2022			Bond Future	1	300,000,000	0.00 Member	Sell
12:29:52	R2048	On 04/08/2022			Bond Future	1	300,000,000	0.00 Member	Buy
Total for R2048 Bond Future						4	1,200,000,000	0.00	
10:12:14	R213	On 04/08/2022			Bond Future	1	150,000,000	0.00 Member	Sell
12:04:46	R213	On 04/08/2022			Bond Future	1	150,000,000	0.00 Client	Buy
Total for R213 Bond Future						2	300,000,000	0.00	
Grand Total for all Instruments						52	3,600,000,000	0.00	