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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:33	I2033	On 04/08/2022		Bond Future	1	141,500,000	0.00 Member	Buy
16:06:33	I2033	On 04/08/2022		Bond Future	1	141,500,000	0.00 Member	Sell
16:29:42	I2033	On 04/08/2022		Bond Future	1	141,500,000	0.00 Member	Buy
16:29:42	I2033	On 04/08/2022		Bond Future	1	141,500,000	0.00 Client	Sell
Total for I2033 Bond Future					4	566,000,000	0.00	
16:30:25	R186	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Sell
16:30:25	R186	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Buy
Total for R186 Bond Future					2	200,000	0.00	
9:29:20	R2030	On 04/08/2022		Bond Future	1	150,000,000	0.00 Member	Buy
9:29:20	R2030	On 04/08/2022		Bond Future	1	150,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:00	R2030	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
16:36:53	R2030	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2030 Bond Future						4	304,400,000	0.00	
12:58:11	R2032	On 03/11/2022			Bond Future	1	251,800,000	0.00 Member	Sell
12:58:11	R2032	On 03/11/2022			Bond Future	1	251,800,000	0.00 Member	Buy
13:50:00	R2032	On 03/11/2022			Bond Future	1	251,800,000	0.00 Client	Buy
13:50:00	R2032	On 03/11/2022			Bond Future	1	251,800,000	0.00 Member	Sell
Total for R2032 Bond Future						4	1,007,200,000	0.00	
12:58:11	R2035	On 04/08/2022			Bond Future	1	192,900,000	0.00 Member	Sell
12:58:11	R2035	On 04/08/2022			Bond Future	1	192,900,000	0.00 Member	Buy
13:50:15	R2035	On 04/08/2022			Bond Future	1	192,900,000	0.00 Member	Sell
13:50:15	R2035	On 04/08/2022			Bond Future	1	192,900,000	0.00 Client	Buy
Total for R2035 Bond Future						4	771,600,000	0.00	
12:58:11	R2037	On 04/08/2022			Bond Future	1	131,100,000	0.00 Member	Sell
12:58:11	R2037	On 04/08/2022			Bond Future	1	131,100,000	0.00 Member	Buy
13:50:29	R2037	On 04/08/2022			Bond Future	1	131,100,000	0.00 Member	Sell
13:50:29	R2037	On 04/08/2022			Bond Future	1	131,100,000	0.00 Client	Buy
16:30:25	R2037	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
16:30:25	R2037	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
Total for R2037 Bond Future						6	524,800,000	0.00	
11:05:05	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
12:49:05	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
12:58:11	R2040	On 04/08/2022			Bond Future	1	91,200,000	0.00 Member	Sell
12:58:11	R2040	On 04/08/2022			Bond Future	1	91,200,000	0.00 Member	Buy
13:00:00	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
13:00:00	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:50:45	R2040	On 04/08/2022			Bond Future	1	91,200,000	0.00 Member	Sell
13:50:45	R2040	On 04/08/2022			Bond Future	1	91,200,000	0.00 Client	Buy
Total for R2040 Bond Future						8	365,600,000	0.00	
12:58:11	R2044	On 04/08/2022			Bond Future	1	16,500,000	0.00 Member	Sell
12:58:11	R2044	On 04/08/2022			Bond Future	1	16,500,000	0.00 Member	Buy
13:50:57	R2044	On 04/08/2022			Bond Future	1	16,500,000	0.00 Member	Sell
13:50:57	R2044	On 04/08/2022			Bond Future	1	16,500,000	0.00 Client	Buy
Total for R2044 Bond Future						4	66,000,000	0.00	
Grand Total for all Instruments						36	3,605,800,000	0.00	