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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:20:28	R186	On 04/08/2022		Bond Future	1	2,400,000	0.00 Member	Buy
17:31:08	R186	On 04/08/2022		Bond Future	1	2,400,000	0.00 Client	Sell
Total for R186 Bond Future					2	4,800,000	0.00	
13:48:33	R2030	On 04/08/2022		Bond Future	1	24,000,000	0.00 Member	Buy
14:03:39	R2030	On 04/08/2022		Bond Future	1	24,000,000	0.00 Client	Sell
17:20:28	R2030	On 04/08/2022		Bond Future	1	4,100,000	0.00 Member	Buy
17:32:16	R2030	On 04/08/2022		Bond Future	1	4,100,000	0.00 Client	Sell
Total for R2030 Bond Future					4	56,200,000	0.00	
13:54:48	R2032	On 04/08/2022		Bond Future	1	2,100,000	0.00 Member	Sell
13:54:48	R2032	On 04/08/2022		Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:13:58	R2032	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Sell
14:20:49	R2032	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Buy
14:22:01	R2032	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Sell
14:22:01	R2032	On 04/08/2022			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R2032 Bond Future						6	12,600,000	0.00	
13:54:48	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:54:48	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
14:14:18	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
14:21:10	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
14:22:13	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
14:22:13	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
17:20:28	R2035	On 04/08/2022			Bond Future	1	133,400,000	0.00 Member	Buy
17:27:32	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:29:46	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
17:29:46	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:29:46	R2035	On 04/08/2022			Bond Future	1	37,700,000	0.00 Member	Sell
17:29:46	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
17:29:46	R2035	On 04/08/2022			Bond Future	1	37,700,000	0.00 Client	Sell
17:29:46	R2035	On 04/08/2022			Bond Future	1	37,700,000	0.00 Member	Buy
17:29:47	R2035	On 04/08/2022			Bond Future	1	72,000,000	0.00 Member	Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
17:29:47	R2035	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	4,200,000	0.00 Member	Buy
17:29:47	R2035	On 04/08/2022			Bond Future	1	4,200,000	0.00 Client	Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	4,200,000	0.00 Member	Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	13,100,000	0.00 Member	Buy
17:29:47	R2035	On 04/08/2022			Bond Future	1	13,100,000	0.00 Client	Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	13,100,000	0.00 Member	Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	72,000,000	0.00 Member	Buy
17:29:47	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
17:29:47	R2035	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
17:29:47	R2035	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	72,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
17:29:47	R2035	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2035 Bond Future						31	539,600,000	0.00	
13:54:48	R213	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
13:54:48	R213	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
14:13:23	R213	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
14:20:28	R213	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
14:21:51	R213	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
14:21:51	R213	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
Total for R213 Bond Future						6	4,200,000	0.00	
16:21:05	R214	On 04/08/2022			Bond Future	1	12,100,000	0.00 Member	Sell
16:21:05	R214	On 04/08/2022			Bond Future	1	12,200,000	0.00 Member	Buy
17:41:53	R214	On 04/08/2022			Bond Future	1	12,100,000	0.00 Client	Sell
17:41:53	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:41:53	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:41:53	R214	On 04/08/2022			Bond Future	1	12,100,000	0.00 Member	Buy
17:41:53	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R214 Bond Future						7	48,800,000	0.00	
Grand Total for all Instruments						56	666,200,000	0.00	