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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:21:45	R186	On 03/11/2022		Bond Future	1	118,900,000	0.00 Member	Buy
13:21:45	R186	On 03/11/2022		Bond Future	1	5,100,000	0.00 Member	Sell
14:03:57	R186	On 03/11/2022		Bond Future	1	82,300,000	0.00 Member	Sell
14:03:57	R186	On 03/11/2022		Bond Future	1	15,300,000	0.00 Member	Buy
14:03:57	R186	On 03/11/2022		Bond Future	1	7,400,000	0.00 Member	Sell
14:03:57	R186	On 03/11/2022		Bond Future	1	5,100,000	0.00 Member	Buy
14:03:57	R186	On 03/11/2022		Bond Future	1	82,300,000	0.00 Client	Sell
14:03:57	R186	On 03/11/2022		Bond Future	1	8,800,000	0.00 Client	Sell
14:03:57	R186	On 03/11/2022		Bond Future	1	7,400,000	0.00 Member	Buy
14:03:57	R186	On 03/11/2022		Bond Future	1	7,400,000	0.00 Client	Sell
14:03:57	R186	On 03/11/2022		Bond Future	1	8,800,000	0.00 Member	Sell
14:03:57	R186	On 03/11/2022		Bond Future	1	5,100,000	0.00 Client	Sell
14:03:57	R186	On 03/11/2022		Bond Future	1	15,300,000	0.00 Member	Sell
14:03:57	R186	On 03/11/2022		Bond Future	1	82,300,000	0.00 Member	Buy
14:03:57	R186	On 03/11/2022		Bond Future	1	15,300,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:03:57	R186	On 03/11/2022			Bond Future	1	8,800,000	0.00 Member	Buy
15:45:37	R186	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
15:45:37	R186	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
16:04:06	R186	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
16:04:06	R186	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
16:51:52	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Sell
16:51:52	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Buy
17:31:32	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Buy
17:31:32	R186	On 04/08/2022			Bond Future	1	5,200,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>24</b>	<b>499,200,000</b>	<b>0.00</b>	
13:21:45	R2030	On 03/11/2022			Bond Future	1	18,000,000	0.00 Member	Buy
13:21:45	R2030	On 04/08/2022			Bond Future	1	75,300,000	0.00 Member	Buy
13:21:45	R2030	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
13:21:45	R2030	On 03/11/2022			Bond Future	1	18,000,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	44,300,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	24,500,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	24,500,000	0.00 Client	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	44,300,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	44,300,000	0.00 Client	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
14:00:36	R2030	On 04/08/2022			Bond Future	1	24,500,000	0.00 Member	Sell
14:00:36	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
14:01:46	R2030	On 03/11/2022			Bond Future	1	18,000,000	0.00 Member	Buy
14:01:46	R2030	On 03/11/2022			Bond Future	1	18,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>23</b>	<b>373,200,000</b>	<b>0.00</b>	
13:21:45	R2032	On 03/11/2022			Bond Future	1	93,400,000	0.00 Member	Buy
13:21:45	R2032	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
14:02:44	R2032	On 03/11/2022			Bond Future	1	28,900,000	0.00 Member	Buy
14:02:44	R2032	On 03/11/2022			Bond Future	1	28,900,000	0.00 Member	Sell
14:02:44	R2032	On 03/11/2022			Bond Future	1	28,900,000	0.00 Client	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	16,100,000	0.00 Client	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	7,000,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	7,000,000	0.00 Client	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	7,000,000	0.00 Member	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	28,900,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	28,900,000	0.00 Client	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	6,800,000	0.00 Member	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	2,000,000	0.00 Client	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	28,900,000	0.00 Member	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	16,100,000	0.00 Member	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	6,800,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	6,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:02:45	R2032	On 03/11/2022			Bond Future	1	16,100,000	0.00 Member	Buy
14:02:45	R2032	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
16:11:02	R2032	On 04/08/2022			Bond Future	1	292,700,000	0.00 Member	Buy
16:11:02	R2032	On 04/08/2022			Bond Future	1	292,700,000	0.00 Member	Sell
16:29:13	R2032	On 04/08/2022			Bond Future	1	292,700,000	0.00 Member	Sell
16:29:13	R2032	On 04/08/2022			Bond Future	1	292,700,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>38</b>	<b>1,544,400,000</b>	<b>0.00</b>	
17:16:04	R2035	On 03/11/2022			Bond Future	1	30,000,000	0.00 Member	Buy
17:16:04	R2035	On 03/11/2022			Bond Future	1	70,000,000	0.00 Client	Sell
17:17:07	R2035	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Sell
17:17:07	R2035	On 03/11/2022			Bond Future	1	40,000,000	0.00 Client	Buy
17:17:07	R2035	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Buy
17:17:07	R2035	On 03/11/2022			Bond Future	1	30,000,000	0.00 Member	Sell
17:17:07	R2035	On 03/11/2022			Bond Future	1	30,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>280,000,000</b>	<b>0.00</b>	
15:45:37	R2037	On 04/08/2022			Bond Future	1	10,800,000	0.00 Member	Sell
15:45:37	R2037	On 04/08/2022			Bond Future	1	6,300,000	0.00 Member	Buy
16:02:57	R2037	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Sell
16:02:57	R2037	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Buy
16:02:57	R2037	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
16:02:57	R2037	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
16:02:57	R2037	On 04/08/2022			Bond Future	1	6,300,000	0.00 Client	Buy
16:02:57	R2037	On 04/08/2022			Bond Future	1	4,000,000	0.00 Client	Buy
16:02:57	R2037	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
16:02:57	R2037	On 04/08/2022			Bond Future	1	6,300,000	0.00 Member	Sell
17:20:23	R2037	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
17:20:23	R2037	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
17:40:41	R2037	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
17:40:41	R2037	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>14</b>	<b>45,600,000</b>	<b>0.00</b>	
13:21:45	R214	On 04/08/2022			Bond Future	1	467,600,000	0.00 Member	Sell
13:21:45	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	135,400,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	72,900,000	0.00 Client	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	135,400,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	72,900,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	25,200,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	21,700,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	34,500,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	38,900,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	38,900,000	0.00 Client	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	38,900,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	12,200,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	38,900,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	34,500,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	29,400,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	29,400,000	0.00 Client	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	29,400,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	72,900,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	38,900,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	12,200,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	25,200,000	0.00 Client	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	25,200,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	21,700,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	14,500,000	0.00 Member	Sell
13:58:52	R214	On 04/08/2022			Bond Future	1	34,500,000	0.00 Client	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	135,400,000	0.00 Client	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	38,900,000	0.00 Client	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	21,700,000	0.00 Client	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	14,500,000	0.00 Client	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	14,500,000	0.00 Member	Buy
13:58:52	R214	On 04/08/2022			Bond Future	1	12,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	5,400,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	9,500,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	9,500,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	9,100,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	9,500,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	9,100,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	5,400,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	9,100,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	2,100,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	5,400,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:58:53	R214	On 04/08/2022			Bond Future	1	8,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:58:53	R214	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
13:58:54	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:58:54	R214	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>70</b>	<b>1,870,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>176</b>	<b>4,612,800,000</b>	<b>0.00</b>	