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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:15:58	R186	On 04/08/2022		Bond Future	1	10,000,000	0.00 Member	Buy
11:14:37	R186	On 04/08/2022		Bond Future	1	10,000,000	0.00 Client	Sell
16:12:49	R186	On 04/08/2022		Bond Future	1	27,300,000	0.00 Member	Buy
16:26:06	R186	On 04/08/2022		Bond Future	1	27,300,000	0.00 Client	Sell
Total for R186 Bond Future					4	74,600,000	0.00	
10:15:58	R2030	On 04/08/2022		Bond Future	1	10,000,000	0.00 Member	Buy
11:12:50	R2030	On 04/08/2022		Bond Future	1	10,000,000	0.00 Client	Sell
14:23:04	R2030	On 04/08/2022		Bond Future	1	4,800,000	0.00 Member	Buy
14:23:04	R2030	On 04/08/2022		Bond Future	1	4,800,000	0.00 Member	Sell
15:54:08	R2030	On 04/08/2022		Bond Future	1	4,800,000	0.00 Client	Sell
15:54:08	R2030	On 04/08/2022		Bond Future	1	4,800,000	0.00 Member	Buy
15:59:23	R2030	On 04/08/2022		Bond Future	1	753,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:12:24	R2030	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	6,600,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	418,800,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022			Bond Future	1	10,300,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022			Bond Future	1	219,400,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022			Bond Future	1	219,400,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	10,300,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	21,000,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	418,800,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022			Bond Future	1	8,600,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	12,000,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	21,000,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022			Bond Future	1	21,000,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	10,300,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	8,600,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022			Bond Future	1	8,600,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	418,800,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	12,000,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022			Bond Future	1	3,900,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022			Bond Future	1	12,000,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022			Bond Future	1	219,400,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022			Bond Future	1	12,000,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
16:18:58	R2030	On 04/08/2022			Bond Future	1	14,400,000	0.00 Member	Buy
16:18:58	R2030	On 04/08/2022			Bond Future	1	14,400,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022			Bond Future	1	12,000,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:56:09	R2032	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
Total for R2032 Bond Future						14	1,222,000,000	0.00	
10:36:15	R2035	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Sell
10:36:15	R2035	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Buy
11:13:05	R2035	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Sell
11:13:05	R2035	On 04/08/2022			Bond Future	1	1,900,000	0.00 Client	Buy
13:04:04	R2035	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Buy
13:04:04	R2035	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Sell
13:15:24	R2035	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Sell
13:15:24	R2035	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Buy
16:39:07	R2035	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Buy
16:39:07	R2035	On 04/08/2022			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R2035 Bond Future						10	23,200,000	0.00	
11:06:00	R2037	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
11:06:00	R2037	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
11:09:38	R2037	On 04/08/2022			Bond Future	1	1,400,000	0.00 Client	Sell
11:09:38	R2037	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Buy
13:04:04	R2037	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
13:04:04	R2037	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Sell
13:15:41	R2037	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Sell
13:15:41	R2037	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
16:39:30	R2037	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
16:39:30	R2037	On 04/08/2022			Bond Future	1	2,900,000	0.00 Client	Sell
Total for R2037 Bond Future						10	23,000,000	0.00	
16:12:49	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
16:12:49	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
16:17:26	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
16:17:26	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						4	800,000	0.00	
10:36:15	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
10:36:15	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
11:07:14	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
11:07:14	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell
Total for R2044 Bond Future						4	2,400,000	0.00	
13:04:04	R209	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Sell
13:04:04	R209	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Buy
13:15:09	R209	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Buy
13:15:09	R209	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Sell
16:39:16	R209	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Sell
16:39:16	R209	On 04/08/2022			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R209 Bond Future						6	36,000,000	0.00	
Grand Total for all Instruments						113	4,434,000,000	0.00	