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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:16:30	I2025	On 04/11/2021		Bond Future	1	8,700,000	0.00 Member	Sell
14:16:30	I2025	On 04/11/2021		Bond Future	1	700,000	0.00 Member	Buy
17:11:52	I2025	On 04/11/2021		Bond Future	1	3,200,000	0.00 Member	Sell
17:11:52	I2025	On 04/11/2021		Bond Future	1	3,200,000	0.00 Member	Buy
17:11:52	I2025	On 04/11/2021		Bond Future	1	4,800,000	0.00 Member	Sell
17:11:52	I2025	On 04/11/2021		Bond Future	1	700,000	0.00 Client	Buy
17:11:52	I2025	On 04/11/2021		Bond Future	1	3,200,000	0.00 Client	Buy
17:11:52	I2025	On 04/11/2021		Bond Future	1	4,800,000	0.00 Client	Buy
17:11:52	I2025	On 04/11/2021		Bond Future	1	4,800,000	0.00 Member	Buy
17:11:52	I2025	On 04/11/2021		Bond Future	1	700,000	0.00 Member	Sell
<b>Total for I2025 Bond Future</b>					<b>10</b>	<b>34,800,000</b>	<b>0.00</b>	
10:11:55	I2038	On 04/11/2021		Bond Future	1	168,500,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:11:55	I2038	On 04/11/2021			Bond Future	1	168,500,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>						<b>2</b>	<b>337,000,000</b>	<b>0.00</b>	
13:40:14	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	100,000	0.00 Member	Buy
13:40:14	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	100,000	0.00 Member	Sell
13:40:58	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	100,000	0.00 Member	Buy
13:40:58	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	100,000	0.00 Client	Sell
14:06:36	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	100,000	0.00 Member	Buy
14:06:36	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	100,000	0.00 Member	Sell
14:19:33	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Member	Sell
14:19:33	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Member	Buy
14:19:56	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Sell
14:19:56	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Member	Buy
14:23:28	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Member	Buy
14:23:28	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>12</b>	<b>41,400,000</b>	<b>0.00</b>	
10:04:11	R186	On 04/11/2021			Bond Future	1	762,500,000	0.00 Member	Buy
10:04:11	R186	On 04/11/2021			Bond Future	1	725,000,000	0.00 Member	Sell
12:12:21	R186	On 04/11/2021			Bond Future	1	1,300,000	0.00 Client	Sell
12:12:21	R186	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Buy
12:12:21	R186	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Sell
12:12:22	R186	On 04/11/2021			Bond Future	1	35,000,000	0.00 Member	Sell
12:12:22	R186	On 04/11/2021			Bond Future	1	1,200,000	0.00 Member	Buy
12:12:22	R186	On 04/11/2021			Bond Future	1	1,200,000	0.00 Member	Sell
12:12:22	R186	On 04/11/2021			Bond Future	1	725,000,000	0.00 Member	Buy
12:12:22	R186	On 04/11/2021			Bond Future	1	725,000,000	0.00 Client	Sell
12:12:22	R186	On 04/11/2021			Bond Future	1	35,000,000	0.00 Client	Sell
12:12:22	R186	On 04/11/2021			Bond Future	1	35,000,000	0.00 Member	Buy
12:12:22	R186	On 04/11/2021			Bond Future	1	1,200,000	0.00 Client	Sell
14:24:09	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
14:24:09	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:06	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
15:11:06	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>3,051,200,000</b>	<b>0.00</b>	
10:11:55	R202	On 04/11/2021			Bond Future	1	133,500,000	0.00 Member	Buy
10:11:55	R202	On 04/11/2021			Bond Future	1	133,500,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>267,000,000</b>	<b>0.00</b>	
14:16:30	R2030	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Sell
14:16:30	R2030	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Buy
17:12:06	R2030	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Sell
17:12:06	R2030	On 04/11/2021			Bond Future	1	1,800,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>7,200,000</b>	<b>0.00</b>	
10:04:11	R2035	On 04/11/2021			Bond Future	1	25,900,000	0.00 Member	Buy
10:04:11	R2035	On 04/11/2021			Bond Future	1	25,900,000	0.00 Member	Sell
12:12:36	R2035	On 04/11/2021			Bond Future	1	25,900,000	0.00 Client	Sell
12:12:36	R2035	On 04/11/2021			Bond Future	1	25,900,000	0.00 Member	Buy
16:32:41	R2035	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Sell
16:32:41	R2035	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Buy
17:22:49	R2035	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Buy
17:22:49	R2035	On 04/11/2021			Bond Future	1	1,700,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>8</b>	<b>110,400,000</b>	<b>0.00</b>	
16:32:41	R2037	On 04/11/2021			Bond Future	1	2,800,000	0.00 Member	Sell
16:32:41	R2037	On 04/11/2021			Bond Future	1	2,800,000	0.00 Member	Buy
17:22:40	R2037	On 04/11/2021			Bond Future	1	2,800,000	0.00 Member	Buy
17:22:40	R2037	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
17:38:12	R2037	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
17:38:12	R2037	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:12	R2037	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
17:38:12	R2037	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Sell
17:38:12	R2037	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>9</b>	<b>16,800,000</b>	<b>0.00</b>	
16:32:41	R2040	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell
16:32:41	R2040	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
17:23:00	R2040	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
17:23:00	R2040	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell
17:40:45	R2040	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Buy
17:40:45	R2040	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Sell
17:40:45	R2040	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
17:40:45	R2040	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Sell
17:40:45	R2040	On 04/11/2021			Bond Future	1	1,800,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>9</b>	<b>15,000,000</b>	<b>0.00</b>	
10:48:25	R2044	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Sell
11:09:22	R2044	On 04/11/2021			Bond Future	1	1,700,000	0.00 Client	Buy
11:21:22	R2044	On 04/11/2021			Bond Future	1	5,500,000	0.00 Member	Sell
11:51:22	R2044	On 04/11/2021			Bond Future	1	5,500,000	0.00 Member	Buy
13:59:42	R2044	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Buy
13:59:42	R2044	On 04/11/2021			Bond Future	1	20,000,000	0.00 Client	Sell
14:33:36	R2044	On 04/11/2021			Bond Future	1	5,500,000	0.00 Client	Buy
14:33:36	R2044	On 04/11/2021			Bond Future	1	5,500,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>8</b>	<b>65,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>81</b>	<b>3,946,200,000</b>	<b>0.00</b>	