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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:43	I2050	On 03/02/2022		Bond Future	1	700,000	0.00 Member	Sell
12:35:31	I2050	On 03/02/2022		Bond Future	1	4,400,000	0.00 Member	Buy
12:35:31	I2050	On 03/02/2022		Bond Future	1	4,400,000	0.00 Member	Sell
12:36:33	I2050	On 03/02/2022		Bond Future	1	700,000	0.00 Client	Buy
12:42:58	I2050	On 03/02/2022		Bond Future	1	4,400,000	0.00 Member	Sell
12:42:58	I2050	On 03/02/2022		Bond Future	1	4,400,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>6</b>	<b>19,000,000</b>	<b>0.00</b>	
11:25:44	R2023	On 05/05/2022		Bond Future	1	5,800,000	0.00 Member	Buy
11:25:44	R2023	On 05/05/2022		Bond Future	1	5,800,000	0.00 Member	Sell
11:44:02	R2023	On 05/05/2022		Bond Future	1	5,800,000	0.00 Member	Buy
11:44:02	R2023	On 05/05/2022		Bond Future	1	5,800,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>23,200,000</b>	<b>0.00</b>	
14:21:14	R2030	On 03/02/2022			Bond Future	1	66,100,000	0.00 Member	Sell
14:35:35	R2030	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Buy
14:42:52	R2030	On 03/02/2022			Bond Future	1	300,000,000	0.00 Member	Sell
14:46:36	R2030	On 03/02/2022			Bond Future	1	4,700,000	0.00 Member	Buy
14:47:46	R2030	On 03/02/2022			Bond Future	1	52,500,000	0.00 Member	Sell
14:47:46	R2030	On 03/02/2022			Bond Future	1	8,900,000	0.00 Member	Sell
14:47:46	R2030	On 03/02/2022			Bond Future	1	8,900,000	0.00 Client	Buy
14:47:46	R2030	On 03/02/2022			Bond Future	1	52,500,000	0.00 Client	Buy
14:47:46	R2030	On 03/02/2022			Bond Future	1	4,700,000	0.00 Client	Buy
14:47:46	R2030	On 03/02/2022			Bond Future	1	52,500,000	0.00 Member	Buy
14:47:46	R2030	On 03/02/2022			Bond Future	1	8,900,000	0.00 Member	Buy
14:47:46	R2030	On 03/02/2022			Bond Future	1	4,700,000	0.00 Member	Sell
14:49:22	R2030	On 03/02/2022			Bond Future	1	10,000,000	0.00 Client	Sell
14:53:54	R2030	On 03/02/2022			Bond Future	1	248,000,000	0.00 Member	Sell
14:53:54	R2030	On 03/02/2022			Bond Future	1	26,100,000	0.00 Member	Buy
15:09:02	R2030	On 03/02/2022			Bond Future	1	233,000,000	0.00 Member	Buy
15:09:56	R2030	On 03/02/2022			Bond Future	1	31,500,000	0.00 Member	Buy
15:09:56	R2030	On 03/02/2022			Bond Future	1	35,500,000	0.00 Client	Buy
15:09:56	R2030	On 03/02/2022			Bond Future	1	31,500,000	0.00 Client	Buy
15:09:56	R2030	On 03/02/2022			Bond Future	1	35,500,000	0.00 Member	Buy
15:09:56	R2030	On 03/02/2022			Bond Future	1	31,500,000	0.00 Member	Sell
15:09:56	R2030	On 03/02/2022			Bond Future	1	35,500,000	0.00 Member	Sell
17:15:18	R2030	On 03/02/2022			Bond Future	1	29,300,000	0.00 Member	Sell
17:15:18	R2030	On 03/02/2022			Bond Future	1	29,300,000	0.00 Client	Buy
17:15:18	R2030	On 03/02/2022			Bond Future	1	29,300,000	0.00 Member	Buy
17:15:18	R2030	On 03/02/2022			Bond Future	1	192,600,000	0.00 Client	Buy
17:15:18	R2030	On 03/02/2022			Bond Future	1	26,100,000	0.00 Member	Sell
17:15:18	R2030	On 03/02/2022			Bond Future	1	26,100,000	0.00 Client	Buy
17:15:18	R2030	On 03/02/2022			Bond Future	1	192,600,000	0.00 Member	Sell
17:15:18	R2030	On 03/02/2022			Bond Future	1	192,600,000	0.00 Member	Buy
17:26:59	R2030	On 03/02/2022			Bond Future	1	233,000,000	0.00 Member	Sell
17:26:59	R2030	On 03/02/2022			Bond Future	1	233,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>32</b>	<b>2,476,400,000</b>	<b>0.00</b>	
11:25:44	R2032	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Sell
11:25:44	R2032	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
11:44:43	R2032	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Buy
11:44:43	R2032	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
11:44:43	R2032	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
11:44:43	R2032	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
11:44:43	R2032	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:53:25	R2032	On 03/02/2022			Bond Future	1	350,000,000	0.00 Member	Sell
16:53:25	R2032	On 03/02/2022			Bond Future	1	45,400,000	0.00 Member	Buy
16:54:03	R2032	On 03/02/2022			Bond Future	1	178,500,000	0.00 Member	Sell
16:54:03	R2032	On 03/02/2022			Bond Future	1	23,200,000	0.00 Member	Buy
17:10:27	R2032	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Sell
17:10:27	R2032	On 03/02/2022			Bond Future	1	13,000,000	0.00 Member	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	23,200,000	0.00 Member	Sell
17:26:47	R2032	On 03/02/2022			Bond Future	1	53,500,000	0.00 Member	Sell
17:26:47	R2032	On 03/02/2022			Bond Future	1	53,500,000	0.00 Member	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	46,400,000	0.00 Member	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	23,200,000	0.00 Client	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	20,800,000	0.00 Client	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	20,800,000	0.00 Member	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	34,600,000	0.00 Member	Sell
17:26:47	R2032	On 03/02/2022			Bond Future	1	34,600,000	0.00 Member	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	46,400,000	0.00 Client	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	34,600,000	0.00 Client	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	53,500,000	0.00 Client	Buy
17:26:47	R2032	On 03/02/2022			Bond Future	1	46,400,000	0.00 Member	Sell
17:26:47	R2032	On 03/02/2022			Bond Future	1	20,800,000	0.00 Member	Sell
17:29:34	R2032	On 03/02/2022			Bond Future	1	19,400,000	0.00 Client	Buy
17:29:34	R2032	On 03/02/2022			Bond Future	1	19,400,000	0.00 Member	Buy
17:29:34	R2032	On 03/02/2022			Bond Future	1	30,000,000	0.00 Client	Buy
17:29:34	R2032	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Buy
17:29:34	R2032	On 03/02/2022			Bond Future	1	26,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:29:34	R2032	On 03/02/2022			Bond Future	1	26,000,000	0.00 Member	Buy
17:29:34	R2032	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Sell
17:29:34	R2032	On 03/02/2022			Bond Future	1	13,000,000	0.00 Member	Sell
17:29:34	R2032	On 03/02/2022			Bond Future	1	11,600,000	0.00 Member	Buy
17:29:34	R2032	On 03/02/2022			Bond Future	1	19,400,000	0.00 Member	Sell
17:29:34	R2032	On 03/02/2022			Bond Future	1	11,600,000	0.00 Member	Sell
17:29:34	R2032	On 03/02/2022			Bond Future	1	11,600,000	0.00 Client	Buy
17:29:34	R2032	On 03/02/2022			Bond Future	1	13,000,000	0.00 Client	Buy
17:29:34	R2032	On 03/02/2022			Bond Future	1	26,000,000	0.00 Client	Buy
17:33:06	R2032	On 03/02/2022			Bond Future	1	105,100,000	0.00 Member	Buy
17:33:06	R2032	On 03/02/2022			Bond Future	1	105,100,000	0.00 Member	Sell
17:33:06	R2032	On 03/02/2022			Bond Future	1	105,100,000	0.00 Client	Buy
17:33:07	R2032	On 03/02/2022			Bond Future	1	40,700,000	0.00 Client	Buy
17:33:07	R2032	On 03/02/2022			Bond Future	1	67,800,000	0.00 Member	Buy
17:33:07	R2032	On 03/02/2022			Bond Future	1	45,400,000	0.00 Client	Buy
17:33:07	R2032	On 03/02/2022			Bond Future	1	45,400,000	0.00 Member	Sell
17:33:07	R2032	On 03/02/2022			Bond Future	1	40,700,000	0.00 Member	Sell
17:33:07	R2032	On 03/02/2022			Bond Future	1	91,000,000	0.00 Member	Sell
17:33:07	R2032	On 03/02/2022			Bond Future	1	91,000,000	0.00 Member	Buy
17:33:07	R2032	On 03/02/2022			Bond Future	1	91,000,000	0.00 Client	Buy
17:33:07	R2032	On 03/02/2022			Bond Future	1	40,700,000	0.00 Member	Buy
17:33:07	R2032	On 03/02/2022			Bond Future	1	67,800,000	0.00 Member	Sell
17:33:07	R2032	On 03/02/2022			Bond Future	1	67,800,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>55</b>	<b>2,522,800,000</b>	<b>0.00</b>	
14:21:14	R2035	On 03/02/2022			Bond Future	1	127,100,000	0.00 Member	Sell
14:48:01	R2035	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Buy
14:49:31	R2035	On 03/02/2022			Bond Future	1	114,800,000	0.00 Member	Sell
14:49:31	R2035	On 03/02/2022			Bond Future	1	114,800,000	0.00 Member	Buy
14:49:31	R2035	On 03/02/2022			Bond Future	1	11,100,000	0.00 Member	Sell
14:49:31	R2035	On 03/02/2022			Bond Future	1	11,100,000	0.00 Member	Buy
14:49:31	R2035	On 03/02/2022			Bond Future	1	11,100,000	0.00 Client	Buy
14:49:31	R2035	On 03/02/2022			Bond Future	1	114,800,000	0.00 Client	Buy
14:49:31	R2035	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:49:31	R2035	On 03/02/2022			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>10</b>	<b>508,400,000</b>	<b>0.00</b>	
13:26:18	R2037	On 04/08/2022	11.21	Call	Bond Future	1	105,000,000	0.00 Member	Buy
13:26:18	R2037	On 04/08/2022	11.21	Call	Bond Future	1	105,000,000	0.00 Member	Sell
13:26:30	R2037	On 04/08/2022	11.95	Put	Bond Future	1	105,000,000	0.00 Member	Sell
13:26:30	R2037	On 04/08/2022	11.95	Put	Bond Future	1	105,000,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>420,000,000</b>	<b>0.00</b>	
11:25:44	R2040	On 05/05/2022			Bond Future	1	7,000,000	0.00 Member	Sell
11:25:44	R2040	On 05/05/2022			Bond Future	1	7,000,000	0.00 Member	Buy
11:45:02	R2040	On 05/05/2022			Bond Future	1	7,000,000	0.00 Member	Sell
11:45:02	R2040	On 05/05/2022			Bond Future	1	7,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>28,000,000</b>	<b>0.00</b>	
15:45:12	R2048	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Sell
15:45:12	R2048	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:48:27	R2048	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:48:27	R2048	On 03/02/2022			Bond Future	1	1,700,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>6,800,000</b>	<b>0.00</b>	
15:45:12	R209	On 03/02/2022			Bond Future	1	11,600,000	0.00 Member	Sell
15:45:12	R209	On 03/02/2022			Bond Future	1	11,600,000	0.00 Member	Buy
17:47:54	R209	On 03/02/2022			Bond Future	1	11,600,000	0.00 Member	Buy
17:47:54	R209	On 03/02/2022			Bond Future	1	11,600,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>46,400,000</b>	<b>0.00</b>	
15:45:12	R214	On 03/02/2022			Bond Future	1	14,200,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:12	R214	On 03/02/2022		Bond Future	1	14,200,000	0.00 Member	Buy
17:47:18	R214	On 03/02/2022		Bond Future	1	14,200,000	0.00 Member	Buy
17:47:18	R214	On 03/02/2022		Bond Future	1	14,200,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>					<b>4</b>	<b>56,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>127</b>	<b>6,107,800,000</b>	<b>0.00</b>	