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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:06:41	I2025	On 02/02/2023		Bond Future	1	19,000,000	0.00 Member	Sell
13:05:45	I2025	On 02/02/2023		Bond Future	1	19,000,000	0.00 Member	Buy
13:15:45	I2025	On 02/02/2023		Bond Future	1	19,000,000	0.00 Client	Buy
13:15:45	I2025	On 02/02/2023		Bond Future	1	19,000,000	0.00 Member	Sell
Total for I2025 Bond Future					4	76,000,000	0.00	
14:32:34	I2050	On 02/02/2023		Bond Future	1	23,900,000	0.00 Member	Sell
15:05:46	I2050	On 02/02/2023		Bond Future	1	23,900,000	0.00 Client	Buy
Total for I2050 Bond Future					2	47,800,000	0.00	
10:09:37	IGOV	On 02/02/2023		Index Future	1	10,000	0.00 Member	Buy
10:09:37	IGOV	On 02/02/2023		Index Future	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for IGOV Index Future						2	20,000	0.00	
16:33:00	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	1,000,000	0.00 Client	Sell
16:33:00	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	1,000,000	0.00 Client	Buy
16:35:02	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	1,000,000	0.00 Client	Sell
16:35:02	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	1,000,000	0.00 Client	Buy
16:35:58	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Sell
16:35:58	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Buy
16:35:58	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	27,200,000	0.00 Client	Buy
16:35:58	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	27,200,000	0.00 Client	Sell
16:39:02	JIBAR FUTURE	On 20/09/2023			Jibar Tradeable Future	1	7,500,000	0.00 Client	Sell
16:39:02	JIBAR FUTURE	On 20/09/2023			Jibar Tradeable Future	1	7,500,000	0.00 Client	Buy
16:47:44	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Member	Buy
16:47:44	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Sell
16:47:48	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Member	Sell
16:47:48	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Buy
16:50:13	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Sell
16:50:13	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Buy
16:51:32	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Sell
16:51:32	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Buy
16:51:51	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Buy
16:51:51	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Sell
16:56:43	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Member	Sell
16:56:43	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Buy
16:57:16	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Member	Buy
16:57:16	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Sell
17:04:26	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	1,000,000	0.00 Client	Buy
17:04:26	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
17:07:38	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	1,000,000	0.00 Member	Buy
17:07:38	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	1,000,000	0.00 Client	Sell
17:09:07	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	1	6,800,000	0.00 Client	Buy
17:09:07	JIBAR FUTURE	On 21/12/2022			Jibar Tradeable 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
Total for JIBAR FUTURE Jibar Tradeable Future						30	199,800,000	0.00	
13:05:45	R186	On 02/02/2023			Bond Future	1	215,800,000	0.00 Member	Sell
13:05:45	R186	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
13:58:04	R186	On 02/02/2023			Bond Future	1	185,500,000	0.00 Member	Sell
13:58:04	R186	On 02/02/2023			Bond Future	1	1,800,000	0.00 Member	Sell
13:58:04	R186	On 02/02/2023			Bond Future	1	1,800,000	0.00 Client	Buy
13:58:04	R186	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Sell
13:58:04	R186	On 02/02/2023			Bond Future	1	600,000	0.00 Client	Buy
13:58:04	R186	On 02/02/2023			Bond Future	1	185,500,000	0.00 Client	Buy
13:58:04	R186	On 02/02/2023			Bond Future	1	27,900,000	0.00 Client	Buy
13:58:04	R186	On 02/02/2023			Bond Future	1	1,800,000	0.00 Member	Buy
13:58:04	R186	On 02/02/2023			Bond Future	1	185,500,000	0.00 Member	Buy
13:58:04	R186	On 02/02/2023			Bond Future	1	27,900,000	0.00 Member	Sell
13:58:04	R186	On 02/02/2023			Bond Future	1	27,900,000	0.00 Member	Buy
15:06:11	R186	On 02/02/2023			Bond Future	1	32,500,000	0.00 Member	Buy
16:24:49	R186	On 02/02/2023			Bond Future	1	32,500,000	0.00 Member	Sell
16:26:04	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Buy
16:26:04	R186	On 02/02/2023			Bond Future	1	32,500,000	0.00 Member	Sell
16:56:41	R186	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
17:07:55	R186	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Buy
17:07:55	R186	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Sell
17:07:55	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Sell
17:07:55	R186	On 02/02/2023			Bond Future	1	20,000,000	0.00 Client	Buy
17:07:55	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Client	Buy
17:08:54	R186	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
17:11:23	R186	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
17:11:23	R186	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
Total for R186 Bond Future						26	1,060,200,000	0.00	
9:47:11	R2035	On 02/02/2023			Bond Future	1	7,200,000	0.00 Member	Sell
10:57:02	R2035	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	197,500,000	0.00 Member	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	84,900,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	84,900,000	0.00 Member	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	34,600,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	29,900,000	0.00 Member	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	6,900,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	9,100,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	13,700,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	13,700,000	0.00 Member	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	30,700,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	30,700,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	34,700,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	7,800,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	80,100,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	26,400,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	9,100,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	197,500,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	197,500,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	9,200,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	29,900,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	26,400,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	84,900,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	34,600,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	13,700,000	0.00 Client	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	80,100,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	26,400,000	0.00 Member	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	34,700,000	0.00 Member	Sell
14:19:12	R2040	On 02/02/2023			Bond Future	1	34,700,000	0.00 Member	Buy
14:19:12	R2040	On 02/02/2023			Bond Future	1	7,800,000	0.00 Member	Sell
Total for R2040 Bond Future						40	2,262,000,000	0.00	
11:20:20	R2044	On 02/02/2023			Bond Future	1	82,900,000	0.00 Member	Sell
11:20:20	R2044	On 02/02/2023			Bond Future	1	585,100,000	0.00 Member	Buy
14:16:29	R2044	On 02/02/2023			Bond Future	1	27,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	30,900,000	0.00 Member	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	27,300,000	0.00 Member	Buy
14:16:29	R2044	On 02/02/2023			Bond Future	1	7,100,000	0.00 Client	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	7,100,000	0.00 Member	Buy
14:16:29	R2044	On 02/02/2023			Bond Future	1	35,900,000	0.00 Client	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	35,900,000	0.00 Member	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	8,100,000	0.00 Member	Buy
14:16:29	R2044	On 02/02/2023			Bond Future	1	8,100,000	0.00 Client	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	8,100,000	0.00 Member	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	7,100,000	0.00 Member	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	31,800,000	0.00 Client	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	31,800,000	0.00 Member	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	27,300,000	0.00 Member	Sell
14:16:29	R2044	On 02/02/2023			Bond Future	1	35,900,000	0.00 Member	Buy
14:16:29	R2044	On 02/02/2023			Bond Future	1	31,800,000	0.00 Member	Buy
14:16:29	R2044	On 02/02/2023			Bond Future	1	30,900,000	0.00 Member	Buy
14:16:29	R2044	On 02/02/2023			Bond Future	1	30,900,000	0.00 Client	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	87,800,000	0.00 Client	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	35,800,000	0.00 Client	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	82,900,000	0.00 Member	Buy
14:16:30	R2044	On 02/02/2023			Bond Future	1	204,400,000	0.00 Client	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	204,400,000	0.00 Member	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	87,800,000	0.00 Member	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	35,800,000	0.00 Member	Buy
14:16:30	R2044	On 02/02/2023			Bond Future	1	35,800,000	0.00 Member	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	204,400,000	0.00 Member	Buy
14:16:30	R2044	On 02/02/2023			Bond Future	1	9,400,000	0.00 Member	Buy
14:16:30	R2044	On 02/02/2023			Bond Future	1	87,800,000	0.00 Member	Buy
14:16:30	R2044	On 02/02/2023			Bond Future	1	9,500,000	0.00 Member	Buy
14:16:30	R2044	On 02/02/2023			Bond Future	1	9,500,000	0.00 Client	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	14,200,000	0.00 Client	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	14,200,000	0.00 Member	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	82,900,000	0.00 Client	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	9,400,000	0.00 Client	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	14,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	9,500,000	0.00 Member	Sell
14:16:30	R2044	On 02/02/2023			Bond Future	1	9,400,000	0.00 Member	Sell
Total for R2044 Bond Future						40	2,340,400,000	0.00	
16:12:39	R213	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
16:53:43	R213	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Buy
Total for R213 Bond Future						2	800,000	0.00	
12:05:56	R214	On 02/02/2023			Bond Future	1	109,600,000	0.00 Member	Buy
12:05:56	R214	On 02/02/2023			Bond Future	1	109,600,000	0.00 Member	Sell
13:20:05	R214	On 02/02/2023			Bond Future	1	109,600,000	0.00 Member	Sell
13:20:05	R214	On 02/02/2023			Bond Future	1	109,600,000	0.00 Client	Buy
Total for R214 Bond Future						4	438,400,000	0.00	
Grand Total for all Instruments						169	7,311,420,000	0.00	