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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:22	I2025	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Sell
12:08:22	I2025	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Sell
12:08:22	I2025	On 03/02/2022		Bond Future	1	11,900,000	0.00 Member	Buy
12:08:22	I2025	On 05/05/2022		Bond Future	1	3,800,000	0.00 Member	Buy
14:56:14	I2025	On 05/05/2022		Bond Future	1	2,300,000	0.00 Member	Buy
14:56:14	I2025	On 05/05/2022		Bond Future	1	1,300,000	0.00 Client	Sell
14:56:14	I2025	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Buy
14:56:14	I2025	On 05/05/2022		Bond Future	1	200,000	0.00 Client	Sell
14:56:14	I2025	On 05/05/2022		Bond Future	1	2,300,000	0.00 Member	Sell
14:56:14	I2025	On 05/05/2022		Bond Future	1	1,300,000	0.00 Member	Buy
14:56:14	I2025	On 05/05/2022		Bond Future	1	1,300,000	0.00 Member	Sell
14:56:14	I2025	On 05/05/2022		Bond Future	1	2,300,000	0.00 Client	Sell
14:56:38	I2025	On 03/02/2022		Bond Future	1	7,100,000	0.00 Member	Sell
14:56:38	I2025	On 03/02/2022		Bond Future	1	4,000,000	0.00 Member	Buy
14:56:38	I2025	On 03/02/2022		Bond Future	1	4,000,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:56:38	I2025	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Sell
14:56:38	I2025	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
14:56:38	I2025	On 03/02/2022			Bond Future	1	7,100,000	0.00 Member	Buy
14:56:38	I2025	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Sell
14:56:38	I2025	On 03/02/2022			Bond Future	1	7,100,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>						<b>20</b>	<b>62,800,000</b>	<b>0.00</b>	
12:08:22	I2029	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Buy
12:08:22	I2029	On 05/05/2022			Bond Future	1	40,500,000	0.00 Member	Sell
12:18:25	I2029	On 05/05/2022			Bond Future	1	24,300,000	0.00 Member	Sell
12:18:25	I2029	On 05/05/2022			Bond Future	1	13,200,000	0.00 Client	Buy
12:18:25	I2029	On 05/05/2022			Bond Future	1	3,000,000	0.00 Client	Buy
12:18:25	I2029	On 05/05/2022			Bond Future	1	24,300,000	0.00 Member	Buy
12:18:25	I2029	On 05/05/2022			Bond Future	1	13,200,000	0.00 Member	Sell
12:18:25	I2029	On 05/05/2022			Bond Future	1	13,200,000	0.00 Member	Buy
12:18:25	I2029	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Sell
12:18:25	I2029	On 05/05/2022			Bond Future	1	24,300,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>						<b>10</b>	<b>162,000,000</b>	<b>0.00</b>	
9:06:10	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Sell
9:06:10	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Client	Buy
9:47:01	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Client	Sell
9:47:01	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Buy
9:53:34	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Sell
9:53:34	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>600,000,000</b>	<b>0.00</b>	
16:26:58	R2023	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Sell
16:26:58	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Member	Buy
16:27:23	R2023	On 03/02/2022			Bond Future	1	1,200,000	0.00 Client	Sell
16:27:46	R2023	On 03/02/2022			Bond Future	1	19,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:53	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Client	Buy
16:28:53	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Buy
16:28:53	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Member	Sell
16:28:53	R2023	On 03/02/2022			Bond Future	1	2,700,000	0.00 Client	Buy
16:28:53	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Buy
16:28:53	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Buy
16:28:53	R2023	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Sell
16:28:53	R2023	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Sell
17:31:23	R2023	On 03/02/2022			Bond Future	1	9,300,000	0.00 Member	Buy
17:52:10	R2023	On 03/02/2022			Bond Future	1	9,300,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>14</b>	<b>107,800,000</b>	<b>0.00</b>	
9:03:13	R2030	On 03/02/2022			Bond Future	1	4,400,000	0.00 Member	Sell
9:04:41	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Sell
9:04:41	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Client	Buy
9:54:23	R2030	On 03/02/2022			Bond Future	1	4,400,000	0.00 Client	Buy
10:02:28	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Buy
10:02:28	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Client	Sell
10:03:34	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Client	Buy
10:03:34	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>8</b>	<b>608,800,000</b>	<b>0.00</b>	
9:06:10	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Member	Sell
9:06:10	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Client	Buy
10:08:28	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Client	Sell
10:08:28	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Member	Buy
10:12:12	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Member	Sell
10:12:12	R2040	On 03/02/2022			Bond Future	1	200,000,000	0.00 Client	Buy
10:48:59	R2040	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:43:20	R2040	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
11:44:02	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
11:44:02	R2040	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:44:02	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
11:44:02	R2040	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
11:44:02	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:34:54	R2040	On 03/02/2022			Bond Future	1	3,000,000	0.00 Client	Sell
16:34:54	R2040	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
16:35:23	R2040	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Sell
16:35:23	R2040	On 03/02/2022			Bond Future	1	2,300,000	0.00 Client	Buy
16:35:23	R2040	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Buy
16:35:23	R2040	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
16:35:23	R2040	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>20</b>	<b>1,216,000,000</b>	<b>0.00</b>	
9:06:10	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
9:06:10	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Buy
9:58:15	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
9:58:15	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Sell
9:58:53	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
9:58:53	R2044	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>6</b>	<b>1,500,000,000</b>	<b>0.00</b>	
9:06:10	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
9:06:10	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Buy
9:39:11	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
9:39:11	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Sell
9:43:12	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
9:43:12	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Buy
9:52:25	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
9:52:25	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Sell
9:53:34	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Buy
9:53:34	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>2,500,000,000</b>	<b>0.00</b>	
12:08:22	R210	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
12:08:22	R210	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
12:08:22	R210	On 03/02/2022			Bond Future	1	5,300,000	0.00 Member	Buy
12:08:22	R210	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Buy
12:19:29	R210	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
12:19:29	R210	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
12:19:29	R210	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
12:19:29	R210	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
12:19:29	R210	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
12:19:29	R210	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
12:19:29	R210	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
12:19:29	R210	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
14:55:41	R210	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Sell
14:55:41	R210	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Buy
14:55:41	R210	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
14:55:41	R210	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Sell
14:55:41	R210	On 03/02/2022			Bond Future	1	3,100,000	0.00 Client	Sell
14:55:41	R210	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
14:55:41	R210	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Sell
14:55:41	R210	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
14:55:41	R210	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
14:55:41	R210	On 03/02/2022			Bond Future	1	1,200,000	0.00 Client	Sell
14:55:41	R210	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
<b>Total for R210 Bond Future</b>						<b>23</b>	<b>27,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>117</b>	<b>6,785,000,000</b>	<b>0.00</b>	