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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:45:50	I2025	On 03/02/2022		Bond Future	1	9,900,000	0.00 Member	Buy
9:45:50	I2025	On 03/02/2022		Bond Future	1	51,700,000	0.00 Member	Sell
10:46:29	I2025	On 03/02/2022		Bond Future	1	100,000	0.00 Member	Buy
10:46:29	I2025	On 03/02/2022		Bond Future	1	41,700,000	0.00 Member	Sell
10:46:29	I2025	On 03/02/2022		Bond Future	1	41,700,000	0.00 Member	Buy
10:46:29	I2025	On 03/02/2022		Bond Future	1	9,900,000	0.00 Client	Buy
10:46:29	I2025	On 03/02/2022		Bond Future	1	41,700,000	0.00 Client	Buy
10:46:29	I2025	On 03/02/2022		Bond Future	1	100,000	0.00 Member	Sell
10:46:29	I2025	On 03/02/2022		Bond Future	1	100,000	0.00 Client	Buy
10:46:29	I2025	On 03/02/2022		Bond Future	1	9,900,000	0.00 Member	Sell
Total for I2025 Bond Future					10	206,800,000	0.00	
10:48:41	I2033	On 03/02/2022		Bond Future	1	186,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:41	I2033	On 03/02/2022			Bond Future	1	81,000,000	0.00 Member	Sell
11:07:03	I2033	On 03/02/2022			Bond Future	1	105,000,000	0.00 Member	Buy
11:07:03	I2033	On 03/02/2022			Bond Future	1	105,000,000	0.00 Client	Sell
11:07:03	I2033	On 03/02/2022			Bond Future	1	105,000,000	0.00 Member	Sell
11:07:03	I2033	On 03/02/2022			Bond Future	1	81,000,000	0.00 Member	Buy
11:07:03	I2033	On 03/02/2022			Bond Future	1	81,000,000	0.00 Client	Sell
Total for I2033 Bond Future						7	744,000,000	0.00	
10:48:41	I2038	On 03/02/2022			Bond Future	1	19,000,000	0.00 Member	Buy
10:48:41	I2038	On 03/02/2022			Bond Future	1	19,000,000	0.00 Member	Sell
11:12:58	I2038	On 03/02/2022			Bond Future	1	19,000,000	0.00 Client	Sell
11:12:58	I2038	On 03/02/2022			Bond Future	1	19,000,000	0.00 Member	Buy
Total for I2038 Bond Future						4	76,000,000	0.00	
10:51:26	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
10:51:26	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
11:56:44	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
11:56:44	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
Total for R186 Bond Future						4	400,000	0.00	
10:51:26	R2030	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Buy
10:51:26	R2030	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Sell
11:56:22	R2030	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Sell
11:56:22	R2030	On 03/02/2022			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R2030 Bond Future						4	4,400,000	0.00	
10:48:41	R2035	On 03/02/2022			Bond Future	1	550,200,000	0.00 Member	Buy
10:48:41	R2035	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	425,000,000	0.00 Member	Buy
11:11:22	R2035	On 03/02/2022			Bond Future	1	425,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	4,200,000	0.00 Client	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	53,000,000	0.00 Member	Buy
11:11:22	R2035	On 03/02/2022			Bond Future	1	53,000,000	0.00 Client	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	20,000,000	0.00 Client	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Buy
11:11:22	R2035	On 03/02/2022			Bond Future	1	25,000,000	0.00 Client	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	23,000,000	0.00 Member	Buy
11:11:22	R2035	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	23,000,000	0.00 Member	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	20,000,000	0.00 Member	Buy
11:11:22	R2035	On 03/02/2022			Bond Future	1	20,000,000	0.00 Member	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Buy
11:11:22	R2035	On 03/02/2022			Bond Future	1	425,000,000	0.00 Client	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	53,000,000	0.00 Member	Sell
11:11:22	R2035	On 03/02/2022			Bond Future	1	23,000,000	0.00 Client	Sell
Total for R2035 Bond Future						19	2,200,800,000	0.00	
11:29:13	R2037	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
11:29:13	R2037	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
11:31:56	R2037	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
11:31:56	R2037	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R2037 Bond Future						4	6,000,000	0.00	
9:49:35	R2048	On 03/02/2022			Bond Future	1	150,000,000	0.00 Client	Buy
9:49:35	R2048	On 03/02/2022			Bond Future	1	150,000,000	0.00 Member	Sell
Total for R2048 Bond Future						2	300,000,000	0.00	
9:49:35	R209	On 03/02/2022			Bond Future	1	195,000,000	0.00 Client	Sell
9:49:35	R209	On 03/02/2022			Bond Future	1	195,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				2	390,000,000		0.00
	Grand Total for all Instruments				56	3,928,400,000		0.00