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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:45:49	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Sell
10:07:26	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Buy
10:12:57	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Client	Buy
10:12:57	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
10:35:29	I2046	On 05/05/2022		Bond Future	1	10,000,000	0.00 Member	Sell
10:35:29	I2046	On 05/05/2022		Bond Future	1	10,000,000	0.00 Member	Buy
10:40:32	I2046	On 05/05/2022		Bond Future	1	10,000,000	0.00 Member	Sell
10:40:32	I2046	On 05/05/2022		Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>					<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:21:19	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	7,300,000	0.00 Member	Sell
10:21:19	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	7,300,000	0.00 Client	Buy
10:21:19	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	7,300,000	0.00 Member	Buy
10:21:19	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	7,300,000	0.00 Client	Sell
10:24:31	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	7,300,000	0.00 Member	Sell
10:24:31	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	7,300,000	0.00 Member	Buy
10:24:48	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	7,300,000	0.00 Member	Buy
10:24:48	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	7,300,000	0.00 Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>8</b>	<b>58,400,000</b>	<b>0.00</b>	
10:35:29	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
10:35:29	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
13:15:34	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
13:15:34	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Client	Buy
13:22:23	R186	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
13:38:51	R186	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
14:24:06	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
14:24:06	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
14:47:52	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
14:47:52	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
16:47:11	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Client	Sell
16:47:11	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
17:05:49	R186	On 05/05/2022			Bond Future	1	12,000,000	0.00 Member	Buy
17:29:52	R186	On 05/05/2022			Bond Future	1	12,000,000	0.00 Member	Sell
17:30:15	R186	On 05/05/2022			Bond Future	1	12,000,000	0.00 Member	Buy
17:30:15	R186	On 05/05/2022			Bond Future	1	12,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>299,000,000</b>	<b>0.00</b>	
13:22:23	R2030	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
13:37:10	R2030	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Buy
17:05:49	R2030	On 05/05/2022			Bond Future	1	46,200,000	0.00 Member	Buy
17:21:48	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:21:48	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
17:32:03	R2030	On 05/05/2022			Bond Future	1	15,500,000	0.00 Member	Sell
17:32:25	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Client	Sell
17:32:25	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
17:33:45	R2030	On 05/05/2022			Bond Future	1	16,600,000	0.00 Member	Buy
17:33:45	R2030	On 05/05/2022			Bond Future	1	3,400,000	0.00 Client	Sell
17:33:45	R2030	On 05/05/2022			Bond Future	1	16,600,000	0.00 Client	Sell
17:33:45	R2030	On 05/05/2022			Bond Future	1	15,500,000	0.00 Client	Sell
17:33:45	R2030	On 05/05/2022			Bond Future	1	15,500,000	0.00 Member	Buy
17:33:45	R2030	On 05/05/2022			Bond Future	1	10,700,000	0.00 Client	Sell
17:33:45	R2030	On 05/05/2022			Bond Future	1	16,600,000	0.00 Member	Sell
17:33:45	R2030	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Buy
17:33:45	R2030	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Sell
17:33:45	R2030	On 05/05/2022			Bond Future	1	10,700,000	0.00 Member	Buy
17:33:45	R2030	On 05/05/2022			Bond Future	1	10,700,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>19</b>	<b>285,600,000</b>	<b>0.00</b>	
12:09:04	R2044	On 05/05/2022			Bond Future	1	55,000,000	0.00 Member	Buy
12:09:04	R2044	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	21,700,000	0.00 Member	Buy
15:20:53	R2044	On 05/05/2022			Bond Future	1	21,700,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	21,700,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Buy
15:20:53	R2044	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Buy
15:20:53	R2044	On 05/05/2022			Bond Future	1	8,200,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:20:53	R2044	On 05/05/2022			Bond Future	1	2,700,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Buy
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	2,700,000	0.00 Member	Buy
15:20:53	R2044	On 05/05/2022			Bond Future	1	2,700,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Buy
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	2,200,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	3,800,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	6,400,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,200,000	0.00 Client	Sell
15:20:53	R2044	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Sell
15:20:54	R2044	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
15:20:54	R2044	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>34</b>	<b>220,000,000</b>	<b>0.00</b>	
9:19:43	R2048	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
9:19:43	R2048	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
9:21:29	R2048	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
9:21:29	R2048	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Sell
10:48:41	R2048	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
10:48:41	R2048	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
10:55:03	R2048	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
10:55:03	R2048	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>40,000,000</b>	<b>0.00</b>	
13:14:11	R209	On 05/05/2022			Bond Future	1	2,100,000	0.00 Member	Sell
13:14:11	R209	On 05/05/2022			Bond Future	1	5,900,000	0.00 Member	Buy
13:22:23	R209	On 05/05/2022			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
13:58:05	R209	On 05/05/2022		Bond Future	1	300,000	0.00 Client	Buy
16:57:18	R209	On 05/05/2022		Bond Future	1	3,800,000	0.00 Member	Buy
16:57:18	R209	On 05/05/2022		Bond Future	1	3,800,000	0.00 Client	Sell
16:57:18	R209	On 05/05/2022		Bond Future	1	2,100,000	0.00 Member	Buy
16:57:18	R209	On 05/05/2022		Bond Future	1	2,100,000	0.00 Client	Sell
16:57:18	R209	On 05/05/2022		Bond Future	1	3,800,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>					<b>9</b>	<b>24,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>102</b>	<b>967,240,000</b>	<b>0.00</b>	