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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:47:58	I2046	On 04/11/2021		Bond Future	1	1,700,000	0.00 Member	Sell
11:28:25	I2046	On 04/11/2021		Bond Future	1	1,700,000	0.00 Client	Buy
Total for I2046 Bond Future					2	3,400,000	0.00	
18:12:25	JIBAR FUTURE	On 15/09/2021		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Sell
18:12:25	JIBAR FUTURE	On 15/09/2021		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Sell
18:12:25	JIBAR FUTURE	On 15/09/2021		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
18:12:25	JIBAR FUTURE	On 15/09/2021		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
18:12:25	JIBAR FUTURE	On 15/09/2021		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
18:12:25	JIBAR FUTURE	On 15/09/2021		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					6	18,000,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:40:34	R186	On 04/11/2021			Bond Future	1	175,000,000	0.00 Member	Sell
10:40:34	R186	On 04/11/2021			Bond Future	1	175,000,000	0.00 Member	Buy
Total for R186 Bond Future						2	350,000,000	0.00	
10:40:34	R2030	On 04/11/2021			Bond Future	1	200,000,000	0.00 Member	Sell
10:40:34	R2030	On 04/11/2021			Bond Future	1	200,000,000	0.00 Member	Buy
Total for R2030 Bond Future						2	400,000,000	0.00	
11:00:07	R2035	On 03/02/2022	11.33	Put	Bond Future	1	50,000,000	0.00 Member	Sell
11:00:07	R2035	On 03/02/2022	11.33	Put	Bond Future	1	50,000,000	0.00 Member	Buy
11:03:19	R2035	On 03/02/2022	10.24	Call	Bond Future	1	50,000,000	0.00 Member	Sell
11:03:19	R2035	On 03/02/2022	10.34	Put	Bond Future	1	50,000,000	0.00 Member	Buy
11:03:19	R2035	On 03/02/2022	10.34	Put	Bond Future	1	50,000,000	0.00 Member	Sell
11:03:19	R2035	On 03/02/2022	10.24	Call	Bond Future	1	50,000,000	0.00 Member	Buy
11:46:32	R2035	On 03/02/2022	11.33	Put	Bond Future	1	50,000,000	0.00 Member	Buy
11:46:32	R2035	On 03/02/2022	11.33	Put	Bond Future	1	50,000,000	0.00 Client	Sell
11:47:08	R2035	On 03/02/2022	10.24	Call	Bond Future	1	50,000,000	0.00 Member	Buy
11:47:08	R2035	On 03/02/2022	10.24	Call	Bond Future	1	50,000,000	0.00 Client	Sell
11:54:59	R2035	On 03/02/2022	10.34	Put	Bond Future	1	50,000,000	0.00 Member	Sell
11:54:59	R2035	On 03/02/2022	10.34	Put	Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2035 Bond Future						12	600,000,000	0.00	
10:40:34	R212	On 04/11/2021			Bond Future	1	72,500,000	0.00 Member	Buy
10:40:34	R212	On 04/11/2021			Bond Future	1	150,000,000	0.00 Member	Sell
11:13:42	R212	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
11:13:42	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	72,500,000	0.00 Member	Sell
11:13:42	R212	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:13:42	R212	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:13:42	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
11:13:42	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Sell
11:13:42	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	2,500,000	0.00 Client	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	72,500,000	0.00 Client	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
11:13:42	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:13:42	R212	On 04/11/2021			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R212 Bond Future						22	600,000,000	0.00	
15:12:38	R213	On 04/11/2021			Bond Future	1	11,300,000	0.00 Member	Buy
16:03:02	R213	On 04/11/2021			Bond Future	1	5,200,000	0.00 Member	Sell
16:04:37	R213	On 04/11/2021			Bond Future	1	6,100,000	0.00 Member	Buy
16:04:37	R213	On 04/11/2021			Bond Future	1	6,100,000	0.00 Client	Sell
16:04:37	R213	On 04/11/2021			Bond Future	1	6,100,000	0.00 Member	Sell
16:04:37	R213	On 04/11/2021			Bond Future	1	5,200,000	0.00 Client	Sell
16:04:37	R213	On 04/11/2021			Bond Future	1	5,200,000	0.00 Member	Buy
Total for R213 Bond Future						7	45,200,000	0.00	
Grand Total for all Instruments						53	19,998,600,000	0.00	