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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:13:20	JIBAR FUTURE	On 17/11/2021		Jibar Tradeable Future	1	5,000,000,000	0.00 Member	Buy
11:13:20	JIBAR FUTURE	On 17/11/2021		Jibar Tradeable Future	1	5,000,000,000	0.00 Member	Sell
11:28:17	JIBAR FUTURE	On 17/11/2021		Jibar Tradeable Future	1	5,000,000,000	0.00 Client	Sell
15:30:17	JIBAR FUTURE	On 17/11/2021		Jibar Tradeable Future	1	5,000,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	20,000,000,000	0.00	
13:54:55	R186	On 04/11/2021		Bond Future	1	10,700,000	0.00 Member	Buy
14:49:45	R186	On 04/11/2021		Bond Future	1	10,700,000	0.00 Client	Sell
15:41:21	R186	On 04/11/2021		Bond Future	1	19,500,000	0.00 Member	Sell
15:50:10	R186	On 04/11/2021		Bond Future	1	19,500,000	0.00 Client	Buy
16:58:24	R186	On 04/11/2021		Bond Future	1	459,700,000	0.00 Member	Buy
17:20:02	R186	On 04/11/2021		Bond Future	1	459,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						6	979,800,000	0.00	
10:52:30	R2030	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Buy
10:52:30	R2030	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Sell
11:23:38	R2030	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Sell
11:23:38	R2030	On 04/11/2021			Bond Future	1	400,000	0.00 Client	Buy
16:58:09	R2030	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
16:58:09	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
17:12:30	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
17:12:30	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
17:12:30	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Buy
17:12:30	R2030	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell
17:12:30	R2030	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Buy
Total for R2030 Bond Future						11	5,200,000	0.00	
16:26:37	R2032	On 04/11/2021			Bond Future	1	181,600,000	0.00 Member	Buy
16:54:50	R2032	On 04/11/2021			Bond Future	1	181,600,000	0.00 Client	Sell
Total for R2032 Bond Future						2	363,200,000	0.00	
16:24:11	R2037	On 04/11/2021			Bond Future	1	142,700,000	0.00 Member	Buy
16:54:06	R2037	On 04/11/2021			Bond Future	1	142,700,000	0.00 Client	Sell
Total for R2037 Bond Future						2	285,400,000	0.00	
10:52:24	R2040	On 04/11/2021			Bond Future	1	90,400,000	0.00 Member	Sell
10:52:24	R2040	On 04/11/2021			Bond Future	1	8,500,000	0.00 Member	Buy
13:17:17	R2040	On 04/11/2021			Bond Future	1	11,900,000	0.00 Member	Sell
13:17:17	R2040	On 04/11/2021			Bond Future	1	11,900,000	0.00 Member	Buy
13:17:17	R2040	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Sell
13:17:17	R2040	On 04/11/2021			Bond Future	1	1,800,000	0.00 Client	Buy
13:17:17	R2040	On 04/11/2021			Bond Future	1	11,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:17:17	R2040	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	8,500,000	0.00 Member	Sell
13:17:18	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	16,500,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	7,900,000	0.00 Member	Sell
13:17:18	R2040	On 04/11/2021			Bond Future	1	1,700,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	7,900,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	3,400,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Sell
13:17:18	R2040	On 04/11/2021			Bond Future	1	2,700,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	7,900,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Sell
13:17:18	R2040	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
13:17:18	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	30,200,000	0.00 Member	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Sell
13:17:18	R2040	On 04/11/2021			Bond Future	1	16,500,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	8,500,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	30,200,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Sell
13:17:18	R2040	On 04/11/2021			Bond Future	1	1,800,000	0.00 Client	Buy
13:17:18	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
13:17:18	R2040	On 04/11/2021			Bond Future	1	16,500,000	0.00 Member	Sell
13:17:18	R2040	On 04/11/2021			Bond Future	1	30,200,000	0.00 Member	Sell
17:00:51	R2040	On 04/11/2021			Bond Future	1	109,800,000	0.00 Member	Buy
17:42:30	R2040	On 04/11/2021			Bond Future	1	109,800,000	0.00 Client	Sell
Total for R2040 Bond Future						39	581,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:30:42	R2044	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Sell
17:42:00	R2044	On 04/11/2021			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R2044 Bond Future						2	9,000,000	0.00	
16:58:09	R2048	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
16:58:09	R2048	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
17:06:23	R2048	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
17:06:23	R2048	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Sell
17:06:23	R2048	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
17:06:23	R2048	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
17:06:23	R2048	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Sell
17:29:42	R2048	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Sell
17:43:53	R2048	On 04/11/2021			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R2048 Bond Future						9	8,200,000	0.00	
Grand Total for all Instruments						75	22,232,000,000	0.00	