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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:05:47	R186	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Buy
9:05:47	R186	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Sell
9:57:17	R186	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Buy
9:57:17	R186	On 03/02/2022		Bond Future	1	800,000	0.00 Client	Sell
14:32:51	R186	On 03/02/2022		Bond Future	1	32,800,000	0.00 Member	Sell
14:56:57	R186	On 03/02/2022		Bond Future	1	12,900,000	0.00 Member	Buy
14:57:48	R186	On 03/02/2022		Bond Future	1	19,900,000	0.00 Member	Sell
14:57:48	R186	On 03/02/2022		Bond Future	1	19,900,000	0.00 Client	Buy
14:57:48	R186	On 03/02/2022		Bond Future	1	19,900,000	0.00 Member	Buy
14:57:48	R186	On 03/02/2022		Bond Future	1	12,900,000	0.00 Member	Sell
14:57:48	R186	On 03/02/2022		Bond Future	1	12,900,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>11</b>	<b>134,400,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:05:47	R2023	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
9:05:47	R2023	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Sell
9:53:27	R2023	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
9:53:27	R2023	On 03/02/2022			Bond Future	1	3,100,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>12,400,000</b>	<b>0.00</b>	
10:02:15	R2030	On 03/02/2022			Bond Future	1	45,000,000	0.00 Member	Sell
10:16:35	R2030	On 03/02/2022			Bond Future	1	45,000,000	0.00 Client	Buy
17:25:43	R2030	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Sell
17:49:12	R2030	On 03/02/2022			Bond Future	1	2,200,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>94,400,000</b>	<b>0.00</b>	
10:02:15	R2032	On 03/02/2022			Bond Future	1	80,000,000	0.00 Member	Buy
10:18:38	R2032	On 03/02/2022			Bond Future	1	80,000,000	0.00 Client	Sell
10:56:27	R2032	On 03/02/2022			Bond Future	1	500,000,000	0.00 Member	Sell
12:52:05	R2032	On 03/02/2022			Bond Future	1	245,800,000	0.00 Member	Buy
12:53:27	R2032	On 03/02/2022			Bond Future	1	245,800,000	0.00 Client	Buy
12:53:27	R2032	On 03/02/2022			Bond Future	1	16,600,000	0.00 Client	Buy
12:53:27	R2032	On 03/02/2022			Bond Future	1	245,800,000	0.00 Member	Sell
12:53:27	R2032	On 03/02/2022			Bond Future	1	214,000,000	0.00 Client	Buy
12:53:27	R2032	On 03/02/2022			Bond Future	1	23,600,000	0.00 Member	Buy
12:53:27	R2032	On 03/02/2022			Bond Future	1	16,600,000	0.00 Member	Sell
12:53:27	R2032	On 03/02/2022			Bond Future	1	16,600,000	0.00 Member	Buy
12:53:27	R2032	On 03/02/2022			Bond Future	1	214,000,000	0.00 Member	Sell
12:53:27	R2032	On 03/02/2022			Bond Future	1	214,000,000	0.00 Member	Buy
12:53:27	R2032	On 03/02/2022			Bond Future	1	23,600,000	0.00 Client	Buy
12:53:27	R2032	On 03/02/2022			Bond Future	1	23,600,000	0.00 Member	Sell
14:32:51	R2032	On 03/02/2022			Bond Future	1	8,800,000	0.00 Member	Sell
14:32:51	R2032	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
14:32:51	R2032	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
15:01:09	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
15:02:25	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:02:25	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Buy
15:02:25	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Client	Buy
15:02:26	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
15:02:26	R2032	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Sell
15:02:26	R2032	On 03/02/2022			Bond Future	1	3,200,000	0.00 Client	Buy
15:02:26	R2032	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Buy
15:02:26	R2032	On 03/02/2022			Bond Future	1	4,300,000	0.00 Client	Buy
15:02:26	R2032	On 03/02/2022			Bond Future	1	4,300,000	0.00 Member	Buy
15:02:26	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
15:02:26	R2032	On 03/02/2022			Bond Future	1	4,300,000	0.00 Member	Sell
15:03:27	R2032	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
15:03:27	R2032	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Buy
15:03:27	R2032	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Sell
15:03:27	R2032	On 03/02/2022			Bond Future	1	2,300,000	0.00 Client	Buy
15:03:27	R2032	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:32:47	R2032	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:15:15	R2032	On 03/02/2022			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>37</b>	<b>2,212,400,000</b>	<b>0.00</b>	
10:02:15	R2037	On 03/02/2022			Bond Future	1	36,000,000	0.00 Member	Sell
10:20:00	R2037	On 03/02/2022			Bond Future	1	36,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>72,000,000</b>	<b>0.00</b>	
16:01:32	R2040	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:01:10	R2040	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Sell
17:01:58	R2040	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
17:01:58	R2040	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Buy
17:01:58	R2040	On 03/02/2022			Bond Future	1	1,600,000	0.00 Client	Sell
17:01:58	R2040	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
17:01:58	R2040	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>7</b>	<b>6,800,000</b>	<b>0.00</b>	
15:11:01	R2044	On 03/02/2022			Bond Future	1	8,200,000	0.00 Member	Buy
15:11:01	R2044	On 03/02/2022			Bond Future	1	8,200,000	0.00 Member	Sell
15:14:41	R2044	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:14:41	R2044	On 03/02/2022			Bond Future	1	8,200,000	0.00 Member	Sell
15:19:34	R2044	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
15:19:34	R2044	On 03/02/2022			Bond Future	1	4,900,000	0.00 Client	Buy
15:19:34	R2044	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Buy
15:19:34	R2044	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
15:19:34	R2044	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Sell
15:19:34	R2044	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Buy
15:19:34	R2044	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:19:34	R2044	On 03/02/2022			Bond Future	1	1,400,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>12</b>	<b>49,200,000</b>	<b>0.00</b>	
12:35:11	R213	On 03/02/2022			Bond Future	1	216,900,000	0.00 Member	Sell
13:10:40	R213	On 03/02/2022			Bond Future	1	25,500,000	0.00 Member	Buy
13:11:27	R213	On 03/02/2022			Bond Future	1	152,300,000	0.00 Member	Buy
13:11:27	R213	On 03/02/2022			Bond Future	1	39,100,000	0.00 Member	Buy
13:11:27	R213	On 03/02/2022			Bond Future	1	39,100,000	0.00 Client	Buy
13:11:27	R213	On 03/02/2022			Bond Future	1	152,300,000	0.00 Member	Sell
13:11:27	R213	On 03/02/2022			Bond Future	1	39,100,000	0.00 Member	Sell
13:11:27	R213	On 03/02/2022			Bond Future	1	25,500,000	0.00 Member	Sell
13:11:27	R213	On 03/02/2022			Bond Future	1	152,300,000	0.00 Client	Buy
13:11:27	R213	On 03/02/2022			Bond Future	1	25,500,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>10</b>	<b>867,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>87</b>	<b>3,449,200,000</b>	<b>0.00</b>	