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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/01/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:40:41	I2025	On 03/02/2022		Bond Future	1	90,000,000	0.00 Member	Buy
14:40:41	I2025	On 05/05/2022		Bond Future	1	90,000,000	0.00 Member	Sell
14:40:41	I2025	On 05/05/2022		Bond Future	1	20,000,000	0.00 Member	Buy
14:40:41	I2025	On 03/02/2022		Bond Future	1	20,000,000	0.00 Member	Sell
15:11:10	I2025	On 03/02/2022		Bond Future	1	60,000,000	0.00 Client	Sell
15:11:10	I2025	On 03/02/2022		Bond Future	1	3,000,000	0.00 Client	Sell
15:11:10	I2025	On 03/02/2022		Bond Future	1	2,000,000	0.00 Client	Sell
15:11:10	I2025	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Sell
15:11:10	I2025	On 03/02/2022		Bond Future	1	3,000,000	0.00 Member	Buy
15:11:10	I2025	On 03/02/2022		Bond Future	1	3,000,000	0.00 Member	Sell
15:11:10	I2025	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Buy
15:11:10	I2025	On 03/02/2022		Bond Future	1	1,000,000	0.00 Client	Sell
15:11:10	I2025	On 03/02/2022		Bond Future	1	20,000,000	0.00 Member	Buy
15:11:10	I2025	On 03/02/2022		Bond Future	1	2,000,000	0.00 Member	Buy
15:11:10	I2025	On 03/02/2022		Bond Future	1	20,000,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:10	I2025	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Buy
15:11:10	I2025	On 03/02/2022			Bond Future	1	4,000,000	0.00 Client	Sell
15:11:10	I2025	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Sell
15:11:10	I2025	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:11:10	I2025	On 03/02/2022			Bond Future	1	60,000,000	0.00 Member	Buy
15:11:10	I2025	On 03/02/2022			Bond Future	1	60,000,000	0.00 Member	Sell
15:12:43	I2025	On 05/05/2022			Bond Future	1	60,000,000	0.00 Client	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	20,000,000	0.00 Client	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:12:43	I2025	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:12:43	I2025	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell
15:12:43	I2025	On 05/05/2022			Bond Future	1	3,000,000	0.00 Client	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	60,000,000	0.00 Member	Sell
15:12:43	I2025	On 05/05/2022			Bond Future	1	4,000,000	0.00 Client	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Sell
15:12:43	I2025	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	20,000,000	0.00 Member	Sell
15:12:43	I2025	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	60,000,000	0.00 Member	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Buy
15:12:43	I2025	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for I2025 Bond Future</b>						<b>38</b>	<b>720,000,000</b>	<b>0.00</b>	
11:04:35	R186	On 05/05/2022			Bond Future	1	9,400,000	0.00 Member	Sell
12:31:42	R186	On 05/05/2022			Bond Future	1	9,400,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>18,800,000</b>	<b>0.00</b>	
8:54:45	R2032	On 05/05/2022			Bond Future	1	51,600,000	0.00 Member	Sell
8:54:45	R2032	On 05/05/2022			Bond Future	1	51,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>103,200,000</b>	<b>0.00</b>	
9:36:31	R2035	On 03/02/2022			Bond Future	1	225,000,000	0.00 Member	Sell
9:36:31	R2035	On 03/02/2022			Bond Future	1	225,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>450,000,000</b>	<b>0.00</b>	
8:06:45	R2037	On 05/05/2022			Bond Future	1	110,800,000	0.00 Member	Sell
8:06:45	R2037	On 05/05/2022			Bond Future	1	110,800,000	0.00 Member	Sell
8:06:45	R2037	On 05/05/2022			Bond Future	1	110,800,000	0.00 Member	Buy
8:06:45	R2037	On 05/05/2022			Bond Future	1	110,800,000	0.00 Member	Buy
10:54:28	R2037	On 05/05/2022			Bond Future	1	5,600,000	0.00 Member	Sell
11:23:21	R2037	On 05/05/2022			Bond Future	1	5,600,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>6</b>	<b>454,400,000</b>	<b>0.00</b>	
10:54:28	R2044	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Sell
11:25:59	R2044	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Buy
11:29:18	R2044	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
11:29:18	R2044	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Buy
11:29:18	R2044	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Buy
11:29:18	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
11:29:18	R2044	On 05/05/2022			Bond Future	1	1,900,000	0.00 Client	Buy
11:29:18	R2044	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
11:29:18	R2044	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Sell
11:29:18	R2044	On 05/05/2022			Bond Future	1	2,900,000	0.00 Client	Buy
11:29:18	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
11:29:18	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
11:29:18	R2044	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>13</b>	<b>27,200,000</b>	<b>0.00</b>	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					<b>63</b>	<b>1,773,600,000</b>		<b>0.00</b>