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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/10/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:43	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Buy
11:42:43	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
11:42:43	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy
11:42:43	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Sell
12:52:22	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Buy
12:52:43	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
12:57:55	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Client	Buy
12:58:17	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Client	Sell
13:09:12	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
13:09:12	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy
16:33:38	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Client	Sell
16:33:38	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy
16:47:59	GOVI	On 03/02/2022		GOVI	1	310,000	0.00 Member	Buy
16:47:59	GOVI	On 03/02/2022		GOVI	1	310,000	0.00 Member	Sell
16:52:23	GOVI	On 03/02/2022		GOVI	1	210,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:23	GOVI	On 03/02/2022			GOVI	1	310,000	0.00 Member	Sell
17:51:09	GOVI	On 03/02/2022			GOVI	1	40,000	0.00 Client	Buy
17:51:09	GOVI	On 03/02/2022			GOVI	1	40,000	0.00 Member	Sell
17:51:09	GOVI	On 03/02/2022			GOVI	1	210,000	0.00 Client	Buy
17:51:09	GOVI	On 03/02/2022			GOVI	1	60,000	0.00 Member	Sell
17:51:09	GOVI	On 03/02/2022			GOVI	1	60,000	0.00 Member	Buy
17:51:09	GOVI	On 03/02/2022			GOVI	1	40,000	0.00 Member	Buy
17:51:09	GOVI	On 03/02/2022			GOVI	1	210,000	0.00 Member	Sell
17:51:09	GOVI	On 03/02/2022			GOVI	1	60,000	0.00 Client	Buy
Total for GOVI GOVI						24	1,980,000	0.00	
16:05:52	IGOV	On 04/11/2021			Index Future	1	20,000	0.00 Member	Buy
16:05:52	IGOV	On 03/02/2022			Index Future	1	20,000	0.00 Member	Sell
16:05:52	IGOV	On 03/02/2022			Index Future	1	20,000	0.00 Client	Buy
16:05:52	IGOV	On 04/11/2021			Index Future	1	20,000	0.00 Client	Sell
Total for IGOV Index Future						4	80,000	0.00	
11:17:34	R2030	On 03/02/2022			Bond Future	1	586,800,000	0.00 Member	Buy
11:17:34	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	3,600,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	12,600,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	12,600,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	16,800,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	16,800,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	1,400,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	3,100,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	29,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	29,900,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	54,100,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	54,100,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	47,700,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	180,900,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	180,900,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	101,300,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	1,400,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	101,300,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	15,900,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	31,200,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	31,200,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	31,200,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	101,300,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	54,100,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	47,700,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	47,700,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	19,700,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	19,700,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	38,400,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	180,900,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	38,400,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	38,400,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	16,800,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	15,900,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	15,900,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	13,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	29,900,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	19,700,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	3,600,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	3,600,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	13,900,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	13,900,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	12,600,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
12:01:02	R2030	On 03/02/2022			Bond Future	1	3,300,000	0.00 Client	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Sell
12:01:02	R2030	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Sell
12:40:01	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
12:56:32	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2030 Bond Future						66	2,349,200,000	0.00	
15:40:38	R2032	On 04/11/2021			Bond Future	1	180,000,000	0.00 Member	Buy
15:40:38	R2032	On 04/11/2021			Bond Future	1	120,000,000	0.00 Member	Buy
15:40:38	R2032	On 04/11/2021			Bond Future	1	180,000,000	0.00 Client	Sell
15:40:38	R2032	On 04/11/2021			Bond Future	1	120,000,000	0.00 Client	Sell
Total for R2032 Bond Future						4	600,000,000	0.00	
11:17:34	R2035	On 03/02/2022			Bond Future	1	622,400,000	0.00 Member	Sell
11:17:34	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
12:02:17	R2035	On 03/02/2022			Bond Future	1	106,100,000	0.00 Member	Buy
12:02:17	R2035	On 03/02/2022			Bond Future	1	106,100,000	0.00 Member	Sell
12:02:17	R2035	On 03/02/2022			Bond Future	1	106,100,000	0.00 Client	Buy
12:02:17	R2035	On 03/02/2022			Bond Future	1	189,400,000	0.00 Client	Buy
12:02:17	R2035	On 03/02/2022			Bond Future	1	189,400,000	0.00 Member	Sell
12:02:17	R2035	On 03/02/2022			Bond Future	1	189,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	59,200,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	52,100,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	59,200,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	52,100,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	20,600,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	17,500,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	40,200,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	34,200,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	31,300,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	59,200,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	4,000,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	13,800,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	9,000,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	16,700,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	15,200,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	15,200,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	20,600,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	20,600,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	40,200,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	40,200,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	34,200,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	52,100,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	3,400,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	34,200,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	3,400,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	2,000,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	17,500,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	17,500,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	16,700,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	31,300,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	31,300,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	16,700,000	0.00 Client	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	15,200,000	0.00 Member	Buy
12:02:18	R2035	On 03/02/2022			Bond Future	1	13,800,000	0.00 Member	Sell
12:02:18	R2035	On 03/02/2022			Bond Future	1	13,800,000	0.00 Member	Buy
Total for R2035 Bond Future						64	2,489,600,000	0.00	
10:48:04	R2044	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Sell
10:48:04	R2044	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Buy
11:56:51	R2044	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Buy
11:56:51	R2044	On 03/02/2022			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R2044 Bond Future						4	24,000,000	0.00	
16:32:43	R2048	On 04/11/2021			Bond Future	1	23,000,000	0.00 Member	Buy
16:32:43	R2048	On 04/11/2021			Bond Future	1	23,000,000	0.00 Member	Sell
16:37:38	R2048	On 04/11/2021			Bond Future	1	23,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:38	R2048	On 04/11/2021			Bond Future	1	23,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	92,000,000	0.00	
9:38:10	R212	On 04/11/2021			Bond Future	1	150,000,000	0.00 Member	Buy
9:46:49	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
9:49:39	R212	On 04/11/2021			Bond Future	1	11,000,000	0.00 Client	Sell
9:49:39	R212	On 04/11/2021			Bond Future	1	11,000,000	0.00 Member	Sell
9:49:39	R212	On 04/11/2021			Bond Future	1	115,000,000	0.00 Member	Sell
9:49:39	R212	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
9:49:39	R212	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
9:49:39	R212	On 04/11/2021			Bond Future	1	11,000,000	0.00 Member	Buy
9:49:39	R212	On 04/11/2021			Bond Future	1	115,000,000	0.00 Member	Buy
9:49:39	R212	On 04/11/2021			Bond Future	1	115,000,000	0.00 Client	Sell
9:49:39	R212	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Sell
10:09:55	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
10:09:55	R212	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
10:09:55	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Sell
10:09:55	R212	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
10:09:55	R212	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Sell
10:09:55	R212	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
10:09:55	R212	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Sell
10:09:55	R212	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
10:09:55	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
10:11:42	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
10:11:42	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R212 Bond Future						22	600,000,000	0.00	
9:44:41	R214	On 03/02/2022			Bond Future	1	20,800,000	0.00 Member	Buy
9:44:41	R214	On 03/02/2022			Bond Future	1	33,900,000	0.00 Member	Sell
11:56:09	R214	On 03/02/2022			Bond Future	1	20,800,000	0.00 Client	Buy
11:56:09	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Sell
11:56:09	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:56:09	R214	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
11:56:09	R214	On 03/02/2022			Bond Future	1	20,800,000	0.00 Member	Sell
11:56:09	R214	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
11:56:09	R214	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
11:56:09	R214	On 03/02/2022			Bond Future	1	6,700,000	0.00 Member	Sell
11:56:09	R214	On 03/02/2022			Bond Future	1	6,700,000	0.00 Client	Buy
11:56:09	R214	On 03/02/2022			Bond Future	1	6,700,000	0.00 Member	Buy
11:56:09	R214	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Buy
Total for R214 Bond Future						13	135,600,000	0.00	
Grand Total for all Instruments						205	6,292,460,000	0.00	