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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:53:45	IGOV	On 03/02/2022		Index Future	1	20,000	0.00 Member	Sell
12:53:45	IGOV	On 03/02/2022		Index Future	1	20,000	0.00 Member	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>	
10:50:20	R186	On 03/02/2022		Bond Future	1	5,400,000	0.00 Member	Sell
10:50:20	R186	On 03/02/2022		Bond Future	1	5,400,000	0.00 Member	Buy
11:50:07	R186	On 03/02/2022		Bond Future	1	5,400,000	0.00 Member	Sell
11:50:07	R186	On 03/02/2022		Bond Future	1	5,400,000	0.00 Client	Buy
15:25:05	R186	On 03/02/2022		Bond Future	1	15,000,000	0.00 Member	Sell
15:25:05	R186	On 03/02/2022		Bond Future	1	15,000,000	0.00 Member	Buy
15:28:10	R186	On 03/02/2022		Bond Future	1	15,000,000	0.00 Member	Sell
15:28:10	R186	On 03/02/2022		Bond Future	1	15,000,000	0.00 Member	Buy
16:06:14	R186	On 03/02/2022		Bond Future	1	15,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:14	R186	On 03/02/2022			Bond Future	1	15,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>111,600,000</b>	<b>0.00</b>	
10:46:09	R2030	On 03/02/2022			Bond Future	1	227,400,000	0.00 Member	Sell
11:31:39	R2030	On 03/02/2022			Bond Future	1	26,700,000	0.00 Member	Buy
11:32:46	R2030	On 03/02/2022			Bond Future	1	159,700,000	0.00 Member	Buy
11:32:46	R2030	On 03/02/2022			Bond Future	1	41,000,000	0.00 Member	Sell
11:32:46	R2030	On 03/02/2022			Bond Future	1	159,700,000	0.00 Member	Sell
11:32:46	R2030	On 03/02/2022			Bond Future	1	159,700,000	0.00 Client	Buy
11:32:46	R2030	On 03/02/2022			Bond Future	1	41,000,000	0.00 Member	Buy
11:32:46	R2030	On 03/02/2022			Bond Future	1	41,000,000	0.00 Client	Buy
11:32:47	R2030	On 03/02/2022			Bond Future	1	26,700,000	0.00 Client	Buy
11:32:47	R2030	On 03/02/2022			Bond Future	1	26,700,000	0.00 Member	Sell
14:48:44	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Buy
14:48:44	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell
16:05:59	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell
16:05:59	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>14</b>	<b>969,600,000</b>	<b>0.00</b>	
15:10:49	R2032	On 03/02/2022			Bond Future	1	5,900,000	0.00 Member	Buy
15:10:49	R2032	On 03/02/2022			Bond Future	1	5,900,000	0.00 Member	Sell
15:42:37	R2032	On 03/02/2022			Bond Future	1	5,900,000	0.00 Member	Buy
15:42:37	R2032	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
16:32:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:32:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
16:32:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:32:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
16:32:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:32:58	R2032	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:32:59	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Buy
16:32:59	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Sell
16:32:59	R2032	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:32:59	R2032	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
16:32:59	R2032	On 03/02/2022			Bond Future	1	1,100,000	0.00 Client	Sell
16:32:59	R2032	On 03/02/2022			Bond Future	1	2,600,000	0.00 Client	Sell
16:32:59	R2032	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Sell
16:32:59	R2032	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>18</b>	<b>35,400,000</b>	<b>0.00</b>	
15:10:49	R2035	On 03/02/2022			Bond Future	1	10,300,000	0.00 Member	Buy
15:10:49	R2035	On 03/02/2022			Bond Future	1	10,300,000	0.00 Member	Sell
15:43:03	R2035	On 03/02/2022			Bond Future	1	10,300,000	0.00 Member	Buy
15:43:03	R2035	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Sell
16:35:39	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:35:39	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
16:35:39	R2035	On 03/02/2022			Bond Future	1	5,700,000	0.00 Member	Sell
16:35:39	R2035	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Buy
16:35:39	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:35:39	R2035	On 03/02/2022			Bond Future	1	5,700,000	0.00 Member	Buy
16:35:39	R2035	On 03/02/2022			Bond Future	1	2,500,000	0.00 Client	Sell
16:35:39	R2035	On 03/02/2022			Bond Future	1	1,600,000	0.00 Client	Sell
16:35:39	R2035	On 03/02/2022			Bond Future	1	5,700,000	0.00 Client	Sell
16:35:39	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
16:35:39	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
16:35:39	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
16:35:39	R2035	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Buy
16:35:39	R2035	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>18</b>	<b>61,800,000</b>	<b>0.00</b>	
15:10:49	R2037	On 03/02/2022			Bond Future	1	18,100,000	0.00 Member	Buy
15:10:49	R2037	On 03/02/2022			Bond Future	1	18,100,000	0.00 Member	Sell
15:43:34	R2037	On 03/02/2022			Bond Future	1	18,100,000	0.00 Member	Buy
15:43:34	R2037	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Sell
16:38:31	R2037	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:31	R2037	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Sell
16:38:31	R2037	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Buy
16:38:31	R2037	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
16:38:31	R2037	On 03/02/2022			Bond Future	1	11,000,000	0.00 Member	Buy
16:38:31	R2037	On 03/02/2022			Bond Future	1	11,000,000	0.00 Client	Sell
16:38:31	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:38:31	R2037	On 03/02/2022			Bond Future	1	3,800,000	0.00 Client	Sell
16:38:31	R2037	On 03/02/2022			Bond Future	1	2,400,000	0.00 Client	Sell
16:38:31	R2037	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
16:38:31	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:38:31	R2037	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Buy
16:38:31	R2037	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Sell
16:38:31	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>18</b>	<b>108,600,000</b>	<b>0.00</b>	
15:10:49	R2040	On 03/02/2022			Bond Future	1	12,600,000	0.00 Member	Buy
15:10:49	R2040	On 03/02/2022			Bond Future	1	12,600,000	0.00 Member	Sell
15:43:59	R2040	On 03/02/2022			Bond Future	1	12,600,000	0.00 Member	Buy
15:43:59	R2040	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
16:42:45	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
16:42:45	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Sell
16:42:45	R2040	On 03/02/2022			Bond Future	1	7,600,000	0.00 Member	Buy
16:42:45	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Client	Sell
16:42:45	R2040	On 03/02/2022			Bond Future	1	7,600,000	0.00 Member	Sell
16:42:45	R2040	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
16:42:45	R2040	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Sell
16:42:45	R2040	On 03/02/2022			Bond Future	1	7,600,000	0.00 Client	Sell
16:42:45	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
16:42:45	R2040	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
16:42:45	R2040	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Sell
16:42:45	R2040	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
16:42:45	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Buy
16:42:45	R2040	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	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>18</b>	<b>75,600,000</b>	<b>0.00</b>	
10:27:54	R2044	On 03/02/2022			Bond Future	1	5,100,000	0.00 Member	Sell
10:27:54	R2044	On 03/02/2022			Bond Future	1	5,100,000	0.00 Member	Buy
10:30:56	R2044	On 03/02/2022			Bond Future	1	5,100,000	0.00 Client	Sell
10:30:56	R2044	On 03/02/2022			Bond Future	1	5,100,000	0.00 Member	Buy
12:28:13	R2044	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
13:20:28	R2044	On 03/02/2022			Bond Future	1	1,400,000	0.00 Client	Buy
15:10:49	R2044	On 03/02/2022			Bond Future	1	16,900,000	0.00 Member	Buy
15:10:49	R2044	On 03/02/2022			Bond Future	1	16,900,000	0.00 Member	Sell
15:44:22	R2044	On 03/02/2022			Bond Future	1	16,900,000	0.00 Member	Buy
15:44:22	R2044	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Buy
16:49:36	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	10,300,000	0.00 Member	Buy
16:49:36	R2044	On 03/02/2022			Bond Future	1	10,300,000	0.00 Member	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:49:36	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	3,200,000	0.00 Client	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	10,300,000	0.00 Client	Sell
16:49:36	R2044	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
16:49:36	R2044	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>24</b>	<b>124,600,000</b>	<b>0.00</b>	
15:10:49	R2048	On 03/02/2022			Bond Future	1	12,800,000	0.00 Member	Buy
15:10:49	R2048	On 03/02/2022			Bond Future	1	12,800,000	0.00 Member	Sell
15:46:18	R2048	On 03/02/2022			Bond Future	1	12,800,000	0.00 Member	Buy
15:46:18	R2048	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:50:12	R2048	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
16:50:12	R2048	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
16:50:12	R2048	On 03/02/2022			Bond Future	1	9,500,000	0.00 Member	Buy
16:50:12	R2048	On 03/02/2022			Bond Future	1	9,500,000	0.00 Member	Sell
16:50:12	R2048	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:50:12	R2048	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Sell
16:50:12	R2048	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Sell
16:50:12	R2048	On 03/02/2022			Bond Future	1	9,500,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>12</b>	<b>76,800,000</b>	<b>0.00</b>	
17:27:28	R213	On 03/02/2022			Bond Future	1	6,800,000	0.00 Client	Sell
17:27:28	R213	On 03/02/2022			Bond Future	1	6,800,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>13,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>136</b>	<b>1,577,640,000</b>	<b>0.00</b>	