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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:03	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
13:45:57	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
11:22:29	R186	On 03/02/2022		Bond Future	1	10,000,000	0.00 Member	Sell
11:37:44	R186	On 03/02/2022		Bond Future	1	4,600,000	0.00 Member	Buy
11:40:17	R186	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Sell
11:40:17	R186	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Buy
11:40:17	R186	On 03/02/2022		Bond Future	1	400,000	0.00 Member	Buy
11:40:17	R186	On 03/02/2022		Bond Future	1	4,600,000	0.00 Member	Sell
11:40:17	R186	On 03/02/2022		Bond Future	1	1,400,000	0.00 Member	Sell
11:40:17	R186	On 03/02/2022		Bond Future	1	1,400,000	0.00 Client	Buy
11:40:17	R186	On 03/02/2022		Bond Future	1	4,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:40:17	R186	On 03/02/2022			Bond Future	1	2,800,000	0.00 Client	Buy
11:40:17	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
11:40:17	R186	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
11:40:17	R186	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
11:40:17	R186	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Sell
11:40:17	R186	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Buy
11:40:17	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
16:54:00	R186	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
17:20:06	R186	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
Total for R186 Bond Future						18	41,000,000	0.00	
16:06:55	R2023	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Sell
17:03:10	R2023	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Buy
17:04:28	R2023	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Sell
17:04:28	R2023	On 03/02/2022			Bond Future	1	2,800,000	0.00 Client	Buy
Total for R2023 Bond Future						4	11,200,000	0.00	
9:59:00	R2030	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Buy
9:59:00	R2030	On 03/02/2022			Bond Future	1	45,000,000	0.00 Member	Sell
10:04:00	R2030	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Sell
10:04:00	R2030	On 03/02/2022			Bond Future	1	45,000,000	0.00 Client	Buy
10:04:00	R2030	On 03/02/2022			Bond Future	1	45,000,000	0.00 Client	Sell
10:04:00	R2030	On 03/02/2022			Bond Future	1	45,000,000	0.00 Member	Sell
10:04:00	R2030	On 03/02/2022			Bond Future	1	45,000,000	0.00 Member	Buy
10:04:00	R2030	On 03/02/2022			Bond Future	1	45,000,000	0.00 Member	Buy
10:04:00	R2030	On 03/02/2022			Bond Future	1	45,000,000	0.00 Member	Buy
10:27:55	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Buy
10:27:55	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Client	Sell
10:27:55	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell
10:27:56	R2030	On 03/02/2022			Bond Future	1	30,000,000	0.00 Client	Sell
10:27:56	R2030	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Buy
10:42:23	R2030	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Sell
10:44:46	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:44:46	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Buy
10:44:46	R2030	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Sell
10:44:46	R2030	On 03/02/2022			Bond Future	1	30,000,000	0.00 Client	Buy
10:44:46	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Client	Buy
11:29:44	R2030	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Buy
11:30:09	R2030	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Sell
11:30:09	R2030	On 03/02/2022			Bond Future	1	2,300,000	0.00 Client	Buy
16:07:30	R2030	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
16:24:13	R2030	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
16:25:27	R2030	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
16:25:27	R2030	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R2030 Bond Future						26	549,600,000	0.00	
14:14:33	R2035	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
14:37:46	R2035	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
15:15:29	R2035	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
15:15:29	R2035	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
15:19:19	R2035	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Sell
15:19:19	R2035	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Buy
15:19:19	R2035	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:19:19	R2035	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
15:19:19	R2035	On 03/02/2022			Bond Future	1	4,000,000	0.00 Client	Buy
Total for R2035 Bond Future						9	21,600,000	0.00	
11:20:08	R2037	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
11:20:08	R2037	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
14:14:33	R2037	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
14:38:45	R2037	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
Total for R2037 Bond Future						4	1,400,000	0.00	
12:08:34	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:34	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
12:21:32	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
12:21:32	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
14:42:11	R2044	On 03/02/2022			Bond Future	1	23,700,000	0.00 Member	Sell
14:42:11	R2044	On 03/02/2022			Bond Future	1	23,700,000	0.00 Member	Buy
14:53:17	R2044	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
14:53:17	R2044	On 03/02/2022			Bond Future	1	23,700,000	0.00 Member	Sell
16:20:07	R2044	On 03/02/2022			Bond Future	1	16,000,000	0.00 Member	Sell
16:20:07	R2044	On 03/02/2022			Bond Future	1	16,000,000	0.00 Member	Buy
16:25:04	R2044	On 03/02/2022			Bond Future	1	16,000,000	0.00 Client	Buy
16:25:04	R2044	On 03/02/2022			Bond Future	1	16,000,000	0.00 Member	Sell
17:07:45	R2044	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
17:07:45	R2044	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
17:07:45	R2044	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	12,700,000	0.00 Member	Sell
17:07:46	R2044	On 03/02/2022			Bond Future	1	12,700,000	0.00 Member	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
17:07:46	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
17:07:46	R2044	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	3,000,000	0.00 Member	Sell
17:07:46	R2044	On 03/02/2022			Bond Future	1	3,000,000	0.00 Client	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	3,000,000	0.00 Member	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
17:07:46	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	12,700,000	0.00 Client	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
17:07:46	R2044	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
17:07:46	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:07:46	R2044	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
17:07:46	R2044	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
17:07:46	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
Total for R2044 Bond Future						41	207,400,000	0.00	
10:42:23	R2048	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:26:26	R2048	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:27:02	R2048	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:27:02	R2048	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
14:16:24	R2048	On 03/02/2022			Bond Future	1	150,000,000	0.00 Client	Buy
14:16:24	R2048	On 03/02/2022			Bond Future	1	150,000,000	0.00 Member	Sell
Total for R2048 Bond Future						6	304,000,000	0.00	
11:11:40	R209	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
11:57:11	R209	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
11:57:25	R209	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
11:57:25	R209	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
16:07:30	R209	On 03/02/2022			Bond Future	1	113,500,000	0.00 Member	Buy
16:31:53	R209	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
16:34:34	R209	On 03/02/2022			Bond Future	1	6,500,000	0.00 Member	Sell
16:34:34	R209	On 03/02/2022			Bond Future	1	5,000,000	0.00 Client	Sell
16:34:34	R209	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
16:34:34	R209	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
16:34:34	R209	On 03/02/2022			Bond Future	1	6,500,000	0.00 Client	Sell
16:34:34	R209	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
16:34:34	R209	On 03/02/2022			Bond Future	1	91,900,000	0.00 Client	Sell
16:34:34	R209	On 03/02/2022			Bond Future	1	91,900,000	0.00 Member	Buy
16:34:34	R209	On 03/02/2022			Bond Future	1	91,900,000	0.00 Member	Sell
16:34:34	R209	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Buy
16:34:34	R209	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:34:34	R209	On 03/02/2022		Bond Future	1	8,600,000	0.00 Member	Sell
16:34:34	R209	On 03/02/2022		Bond Future	1	5,000,000	0.00 Member	Buy
16:34:34	R209	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Buy
16:34:34	R209	On 03/02/2022		Bond Future	1	1,000,000	0.00 Client	Sell
16:34:34	R209	On 03/02/2022		Bond Future	1	6,500,000	0.00 Member	Buy
16:34:34	R209	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Sell
Total for R209 Bond Future					23	454,800,000	0.00	
Grand Total for all Instruments					133	1,591,020,000	0.00	