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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:24:30	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Buy
9:45:06	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Sell
9:45:39	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Buy
9:45:39	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Client	Sell
11:06:03	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Sell
11:06:03	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Buy
11:42:40	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Sell
11:42:40	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>8</b>	<b>240,000</b>	<b>0.00</b>	
9:23:32	R2030	On 03/02/2022		Bond Future	1	202,000,000	0.00 Member	Buy
9:23:32	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Member	Sell
9:30:24	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:30:24	R2030	On 03/02/2022			Bond Future	1	141,000,000	0.00 Member	Sell
9:30:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Buy
9:30:24	R2030	On 03/02/2022			Bond Future	1	13,000,000	0.00 Member	Buy
9:30:24	R2030	On 03/02/2022			Bond Future	1	13,000,000	0.00 Client	Sell
9:30:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Sell
9:30:24	R2030	On 03/02/2022			Bond Future	1	141,000,000	0.00 Client	Sell
9:30:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Client	Sell
9:30:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Sell
9:30:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Buy
9:30:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Client	Sell
11:06:16	R2030	On 03/02/2022			Bond Future	1	415,400,000	0.00 Member	Buy
11:06:16	R2030	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	38,700,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	16,900,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	182,000,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	101,900,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022			Bond Future	1	19,800,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	19,800,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	16,900,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022			Bond Future	1	101,900,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	101,900,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	38,700,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022			Bond Future	1	16,900,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	14,400,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022			Bond Future	1	29,800,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	29,800,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	19,800,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022			Bond Future	1	3,300,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	14,400,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	29,800,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022			Bond Future	1	182,000,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022			Bond Future	1	182,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	14,400,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022			Bond Future	1	38,700,000	0.00 Client	Sell
12:45:55	R2030	On 03/02/2022			Bond Future	1	202,000,000	0.00 Member	Sell
12:45:55	R2030	On 03/02/2022			Bond Future	1	202,000,000	0.00 Member	Sell
12:45:55	R2030	On 03/02/2022			Bond Future	1	13,000,000	0.00 Member	Buy
12:45:55	R2030	On 03/02/2022			Bond Future	1	13,000,000	0.00 Member	Buy
13:51:24	R2030	On 03/02/2022			Bond Future	1	141,000,000	0.00 Member	Sell
13:51:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Buy
13:51:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Sell
13:51:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Client	Buy
13:51:24	R2030	On 03/02/2022			Bond Future	1	13,000,000	0.00 Member	Sell
13:51:24	R2030	On 03/02/2022			Bond Future	1	13,000,000	0.00 Client	Buy
13:51:24	R2030	On 03/02/2022			Bond Future	1	141,000,000	0.00 Client	Buy
13:51:24	R2030	On 03/02/2022			Bond Future	1	141,000,000	0.00 Member	Buy
13:51:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Sell
13:51:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Client	Buy
13:51:24	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Buy
13:52:11	R2030	On 03/02/2022			Bond Future	1	13,000,000	0.00 Client	Buy
13:52:11	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Sell
13:52:11	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Client	Buy
13:52:11	R2030	On 03/02/2022			Bond Future	1	13,000,000	0.00 Member	Sell
13:52:11	R2030	On 03/02/2022			Bond Future	1	141,000,000	0.00 Member	Sell
13:52:11	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Client	Buy
13:52:11	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Buy
13:52:11	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Buy
13:52:11	R2030	On 03/02/2022			Bond Future	1	141,000,000	0.00 Client	Buy
13:52:11	R2030	On 03/02/2022			Bond Future	1	141,000,000	0.00 Member	Buy
13:52:11	R2030	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>67</b>	<b>4,085,600,000</b>	<b>0.00</b>	
13:53:03	R2035	On 03/02/2022			Bond Future	1	12,200,000	0.00 Member	Sell
14:23:54	R2035	On 03/02/2022			Bond Future	1	8,700,000	0.00 Member	Buy
14:25:12	R2035	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	17,800,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	31,500,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	30,700,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	53,400,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	53,400,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	40,800,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	2,000,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	15,200,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	15,200,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	14,000,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	14,000,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	14,000,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	20,900,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	3,500,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	13,400,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	17,800,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	15,200,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	191,900,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	191,900,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	3,800,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022			Bond Future	1	13,400,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	17,800,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022			Bond Future	1	191,900,000	0.00 Client	Buy
11:14:28	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:28	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
11:14:28	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
11:14:28	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
11:14:28	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
11:14:28	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
14:09:22	R2040	On 03/02/2022			Bond Future	1	3,000,000	0.00 Member	Sell
14:09:22	R2040	On 03/02/2022			Bond Future	1	3,000,000	0.00 Client	Buy
15:30:32	R2040	On 03/02/2022			Bond Future	1	2,600,000	0.00 Client	Buy
15:30:32	R2040	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>65</b>	<b>2,482,400,000</b>	<b>0.00</b>	
11:07:47	R2044	On 03/02/2022			Bond Future	1	7,500,000	0.00 Member	Buy
11:07:47	R2044	On 03/02/2022			Bond Future	1	7,500,000	0.00 Member	Sell
15:06:22	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
15:06:22	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
15:30:04	R2044	On 03/02/2022			Bond Future	1	7,500,000	0.00 Client	Buy
15:30:04	R2044	On 03/02/2022			Bond Future	1	7,500,000	0.00 Member	Sell
16:17:08	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
16:17:08	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>8</b>	<b>30,800,000</b>	<b>0.00</b>	
15:06:22	R209	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Sell
15:06:22	R209	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Buy
16:15:04	R209	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Buy
16:15:04	R209	On 03/02/2022			Bond Future	1	2,300,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>9,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>166</b>	<b>6,664,240,000</b>	<b>0.00</b>	