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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/02/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:14:12	IGOV	On 06/05/2021		Index Future	1	690,000	0.00 Member	Buy
14:14:12	IGOV	On 06/05/2021		Index Future	1	670,000	0.00 Member	Sell
17:49:28	IGOV	On 06/05/2021		Index Future	1	20,000	0.00 Member	Sell
17:49:28	IGOV	On 06/05/2021		Index Future	1	20,000	0.00 Client	Sell
17:49:28	IGOV	On 06/05/2021		Index Future	1	20,000	0.00 Member	Buy
Total for IGOV Index Future					5	1,420,000	0.00	
14:02:48	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
14:07:02	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
14:07:02	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell
14:23:58	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
14:27:17	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
14:27:17	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:04	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
14:52:58	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	37,000,000	0.00 Member	Sell
14:52:58	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	7,000,000	0.00 Member	Buy
14:55:14	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	37,000,000	0.00 Member	Buy
14:56:13	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
14:56:13	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell
14:56:21	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	47,000,000	0.00 Client	Sell
14:56:21	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
14:57:54	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
14:57:54	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell
14:58:19	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	7,000,000	0.00 Member	Buy
14:58:19	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	7,000,000	0.00 Member	Sell
14:58:37	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
14:58:37	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						20	282,000,000	0.00	
11:40:51	R186	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Sell
11:40:51	R186	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Buy
12:04:28	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
12:04:28	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
13:53:00	R186	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Buy
13:53:00	R186	On 06/05/2021			Bond Future	1	20,000,000	0.00 Client	Sell
13:53:34	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Buy
13:53:34	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R186 Bond Future						8	140,000,000	0.00	
9:32:40	R2032	On 03/02/2022	10.66	Put	Bond Future	1	9,700,000	0.00 Member	Buy
9:32:40	R2032	On 03/02/2022	10.66	Put	Bond Future	1	9,700,000	0.00 Member	Sell
Total for R2032 Bond Future						2	19,400,000	0.00	
11:40:02	R2035	On 06/05/2021			Bond Future	1	12,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:40:02	R2035	On 06/05/2021			Bond Future	1	12,500,000	0.00 Member	Buy
13:09:36	R2035	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Buy
13:35:48	R2035	On 06/05/2021			Bond Future	1	4,300,000	0.00 Client	Sell
13:56:25	R2035	On 06/05/2021			Bond Future	1	29,000,000	0.00 Member	Buy
13:56:25	R2035	On 06/05/2021			Bond Future	1	42,500,000	0.00 Member	Sell
14:21:14	R2035	On 06/05/2021			Bond Future	1	29,000,000	0.00 Client	Buy
14:21:14	R2035	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
14:21:14	R2035	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
14:21:14	R2035	On 06/05/2021			Bond Future	1	29,000,000	0.00 Member	Sell
14:21:14	R2035	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
14:21:14	R2035	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Sell
14:21:14	R2035	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Buy
14:21:14	R2035	On 06/05/2021			Bond Future	1	3,500,000	0.00 Client	Buy
Total for R2035 Bond Future						14	203,600,000	0.00	
13:09:36	R2037	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Buy
13:37:27	R2037	On 06/05/2021			Bond Future	1	4,300,000	0.00 Client	Sell
Total for R2037 Bond Future						2	8,600,000	0.00	
13:30:56	R2048	On 05/08/2021	10.00	Call	Bond Future	1	130,000,000	0.00 Member	Buy
13:30:56	R2048	On 05/08/2021	10.60	Call	Bond Future	1	130,000,000	0.00 Member	Sell
13:30:56	R2048	On 05/08/2021	10.60	Call	Bond Future	1	19,100,000	0.00 Member	Buy
13:30:56	R2048	On 05/08/2021	10.00	Call	Bond Future	1	19,100,000	0.00 Member	Sell
13:52:42	R2048	On 06/05/2021	10.80	Call	Bond Future	1	120,000,000	0.00 Member	Sell
13:52:42	R2048	On 06/05/2021	10.20	Call	Bond Future	1	120,000,000	0.00 Member	Buy
13:52:42	R2048	On 06/05/2021	10.20	Call	Bond Future	1	17,000,000	0.00 Member	Sell
13:52:42	R2048	On 06/05/2021	10.80	Call	Bond Future	1	17,000,000	0.00 Member	Buy
14:07:25	R2048	On 06/05/2021			Bond Future	1	24,000,000	0.00 Member	Buy
14:07:25	R2048	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	1,300,000	0.00 Member	Sell
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	1,300,000	0.00 Client	Buy
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	20,200,000	0.00 Member	Sell
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	85,000,000	0.00 Client	Buy
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	85,000,000	0.00 Member	Sell
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	85,000,000	0.00 Member	Buy
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	19,100,000	0.00 Member	Sell
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	20,200,000	0.00 Client	Buy
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	400,000	0.00 Client	Buy
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	19,100,000	0.00 Client	Buy
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	4,000,000	0.00 Client	Buy
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	20,200,000	0.00 Member	Buy
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	4,000,000	0.00 Member	Sell
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	4,000,000	0.00 Member	Buy
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	400,000	0.00 Member	Sell
14:36:03	R2048	On 05/08/2021	10.60	Call	Bond Future	1	400,000	0.00 Member	Buy
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	1,300,000	0.00 Member	Buy
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	1,300,000	0.00 Client	Sell
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	20,200,000	0.00 Member	Buy
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	400,000	0.00 Member	Sell
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	20,200,000	0.00 Member	Sell
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	4,000,000	0.00 Member	Buy
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	4,000,000	0.00 Client	Sell
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	4,000,000	0.00 Member	Sell
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	1,300,000	0.00 Member	Sell
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	20,200,000	0.00 Client	Sell
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	400,000	0.00 Client	Sell
14:37:14	R2048	On 05/08/2021	10.00	Call	Bond Future	1	400,000	0.00 Member	Buy
14:37:15	R2048	On 05/08/2021	10.00	Call	Bond Future	1	19,100,000	0.00 Client	Sell
14:37:15	R2048	On 05/08/2021	10.00	Call	Bond Future	1	85,000,000	0.00 Member	Buy
14:37:15	R2048	On 05/08/2021	10.00	Call	Bond Future	1	85,000,000	0.00 Member	Sell
14:37:15	R2048	On 05/08/2021	10.00	Call	Bond Future	1	85,000,000	0.00 Client	Sell
14:37:15	R2048	On 05/08/2021	10.00	Call	Bond Future	1	19,100,000	0.00 Member	Buy
17:35:49	R2048	On 06/05/2021			Bond Future	1	3,800,000	0.00 Client	Sell
17:35:49	R2048	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
17:35:49	R2048	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
17:35:49	R2048	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:35:49	R2048	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
17:35:49	R2048	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
17:35:49	R2048	On 06/05/2021			Bond Future	1	3,800,000	0.00 Member	Sell
17:35:49	R2048	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
17:35:49	R2048	On 06/05/2021			Bond Future	1	3,800,000	0.00 Member	Buy
17:35:50	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Sell
17:35:50	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
17:35:50	R2048	On 06/05/2021			Bond Future	1	3,400,000	0.00 Client	Sell
17:35:50	R2048	On 06/05/2021			Bond Future	1	15,800,000	0.00 Member	Buy
17:35:50	R2048	On 06/05/2021			Bond Future	1	15,800,000	0.00 Member	Sell
17:35:50	R2048	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Buy
17:35:50	R2048	On 06/05/2021			Bond Future	1	15,800,000	0.00 Client	Sell
17:35:50	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	400,000	0.00 Client	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	3,600,000	0.00 Client	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	1,200,000	0.00 Member	Sell
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	1,200,000	0.00 Client	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	1,200,000	0.00 Member	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	3,600,000	0.00 Member	Sell
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	3,600,000	0.00 Member	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	400,000	0.00 Member	Sell
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	400,000	0.00 Member	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	79,000,000	0.00 Member	Sell
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	17,000,000	0.00 Client	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	18,800,000	0.00 Member	Sell
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	79,000,000	0.00 Client	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	79,000,000	0.00 Member	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	17,000,000	0.00 Member	Sell
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	18,800,000	0.00 Client	Buy
17:37:58	R2048	On 06/05/2021	10.80	Call	Bond Future	1	18,800,000	0.00 Member	Buy
17:50:06	R2048	On 06/05/2021	10.20	Call	Bond Future	1	1,200,000	0.00 Member	Buy
17:50:06	R2048	On 06/05/2021	10.20	Call	Bond Future	1	1,200,000	0.00 Client	Sell
17:50:06	R2048	On 06/05/2021	10.20	Call	Bond Future	1	18,800,000	0.00 Member	Buy
17:50:06	R2048	On 06/05/2021	10.20	Call	Bond Future	1	18,800,000	0.00 Client	Sell
17:50:06	R2048	On 06/05/2021	10.20	Call	Bond Future	1	18,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:50:06	R2048	On 06/05/2021	10.20	Call	Bond Future	1	1,200,000	0.00 Member	Sell
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	79,000,000	0.00 Member	Sell
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	17,000,000	0.00 Member	Buy
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	17,000,000	0.00 Client	Sell
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	400,000	0.00 Member	Buy
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	3,600,000	0.00 Member	Buy
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	3,600,000	0.00 Client	Sell
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	3,600,000	0.00 Member	Sell
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	400,000	0.00 Member	Sell
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	79,000,000	0.00 Client	Sell
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	79,000,000	0.00 Member	Buy
17:50:07	R2048	On 06/05/2021	10.20	Call	Bond Future	1	400,000	0.00 Client	Sell
Total for R2048 Bond Future						95	2,096,000,000	0.00	
13:09:36	R209	On 06/05/2021			Bond Future	1	10,300,000	0.00 Member	Sell
13:29:01	R209	On 06/05/2021			Bond Future	1	10,300,000	0.00 Client	Buy
Total for R209 Bond Future						2	20,600,000	0.00	
9:41:29	R212	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
10:20:54	R212	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R212 Bond Future						2	50,000,000	0.00	
10:28:19	R214	On 06/05/2021			Bond Future	1	17,400,000	0.00 Member	Buy
10:28:19	R214	On 06/05/2021			Bond Future	1	39,200,000	0.00 Member	Sell
11:58:27	R214	On 06/05/2021			Bond Future	1	1,900,000	0.00 Client	Buy
11:58:27	R214	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Sell
11:58:27	R214	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Buy
11:58:27	R214	On 06/05/2021			Bond Future	1	6,600,000	0.00 Client	Buy
11:58:27	R214	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Sell
11:58:27	R214	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
11:58:27	R214	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:27	R214	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
11:58:27	R214	On 06/05/2021			Bond Future	1	6,600,000	0.00 Member	Sell
11:58:27	R214	On 06/05/2021			Bond Future	1	1,600,000	0.00 Client	Buy
11:58:27	R214	On 06/05/2021			Bond Future	1	6,600,000	0.00 Member	Buy
11:58:27	R214	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Buy
11:58:27	R214	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Sell
11:58:27	R214	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Buy
11:58:27	R214	On 06/05/2021			Bond Future	1	1,200,000	0.00 Client	Buy
11:58:28	R214	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Buy
11:58:28	R214	On 06/05/2021			Bond Future	1	17,400,000	0.00 Client	Buy
11:58:28	R214	On 06/05/2021			Bond Future	1	5,400,000	0.00 Client	Buy
11:58:28	R214	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Sell
11:58:28	R214	On 06/05/2021			Bond Future	1	2,200,000	0.00 Client	Buy
11:58:28	R214	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Buy
11:58:28	R214	On 06/05/2021			Bond Future	1	17,400,000	0.00 Member	Sell
11:58:28	R214	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Sell
11:58:28	R214	On 06/05/2021			Bond Future	1	5,400,000	0.00 Member	Sell
11:58:28	R214	On 06/05/2021			Bond Future	1	5,400,000	0.00 Member	Buy
11:58:28	R214	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Buy
16:24:50	R214	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
16:48:22	R214	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Buy
Total for R214 Bond Future						30	157,000,000	0.00	
Grand Total for all Instruments						180	2,978,620,000	0.00	