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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:04:26	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy
14:31:49	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
13:20:07	R186	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Sell
13:44:38	R186	On 03/02/2022		Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future					2	2,000,000	0.00	
14:04:21	R2023	On 03/02/2022		Bond Future	1	72,800,000	0.00 Member	Sell
14:29:19	R2023	On 03/02/2022		Bond Future	1	72,800,000	0.00 Client	Buy
16:23:37	R2023	On 03/02/2022		Bond Future	1	55,500,000	0.00 Member	Buy
16:23:37	R2023	On 03/02/2022		Bond Future	1	7,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:00:26	R2023	On 03/02/2022			Bond Future	1	48,200,000	0.00 Member	Buy
17:00:26	R2023	On 03/02/2022			Bond Future	1	48,200,000	0.00 Member	Sell
17:00:26	R2023	On 03/02/2022			Bond Future	1	7,300,000	0.00 Member	Buy
17:00:26	R2023	On 03/02/2022			Bond Future	1	48,200,000	0.00 Client	Sell
17:00:26	R2023	On 03/02/2022			Bond Future	1	7,300,000	0.00 Client	Sell
Total for R2023 Bond Future						9	367,600,000	0.00	
9:19:58	R2030	On 03/02/2022			Bond Future	1	585,400,000	0.00 Member	Buy
9:19:58	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	31,200,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	181,500,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	3,600,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	12,600,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	47,700,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	54,100,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	8,600,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	16,800,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	13,800,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	30,000,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	19,700,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	16,800,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	38,500,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	31,200,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	31,200,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	101,500,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	54,100,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	54,100,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	13,800,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	19,700,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	19,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	38,500,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	38,500,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	13,800,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	12,600,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	12,600,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	16,800,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	181,500,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	47,700,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	47,700,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	181,500,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	101,500,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	101,500,000	0.00 Client	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	8,600,000	0.00 Member	Sell
9:59:54	R2030	On 03/02/2022			Bond Future	1	3,600,000	0.00 Member	Buy
9:59:54	R2030	On 03/02/2022			Bond Future	1	3,600,000	0.00 Member	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Buy
9:59:55	R2030	On 03/02/2022			Bond Future	1	3,300,000	0.00 Client	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
9:59:55	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Buy
9:59:55	R2030	On 03/02/2022			Bond Future	1	3,100,000	0.00 Client	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	3,100,000	0.00 Member	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	1,400,000	0.00 Client	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
9:59:55	R2030	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
9:59:55	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
9:59:55	R2030	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
9:59:55	R2030	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
10:14:47	R2030	On 03/02/2022			Bond Future	1	9,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:28:12	R2030	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
10:29:10	R2030	On 03/02/2022			Bond Future	1	8,400,000	0.00 Member	Buy
10:29:10	R2030	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
10:29:10	R2030	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Buy
10:29:10	R2030	On 03/02/2022			Bond Future	1	8,400,000	0.00 Member	Sell
10:29:10	R2030	On 03/02/2022			Bond Future	1	8,400,000	0.00 Client	Buy
Total for R2030 Bond Future						68	2,378,000,000	0.00	
10:07:05	R2035	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Sell
10:07:05	R2035	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Buy
10:12:42	R2035	On 03/02/2022			Bond Future	1	30,000,000	0.00 Member	Sell
10:12:42	R2035	On 03/02/2022			Bond Future	1	30,000,000	0.00 Client	Buy
16:23:37	R2035	On 03/02/2022			Bond Future	1	67,500,000	0.00 Member	Sell
16:23:37	R2035	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
17:03:45	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
17:03:45	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
17:03:45	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
17:03:46	R2035	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Buy
17:03:46	R2035	On 03/02/2022			Bond Future	1	56,600,000	0.00 Member	Sell
17:03:46	R2035	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
17:03:46	R2035	On 03/02/2022			Bond Future	1	56,600,000	0.00 Client	Buy
17:03:46	R2035	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Buy
17:03:46	R2035	On 03/02/2022			Bond Future	1	7,200,000	0.00 Member	Sell
17:03:46	R2035	On 03/02/2022			Bond Future	1	56,600,000	0.00 Member	Buy
17:03:46	R2035	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
17:03:46	R2035	On 03/02/2022			Bond Future	1	7,200,000	0.00 Client	Buy
17:03:46	R2035	On 03/02/2022			Bond Future	1	7,200,000	0.00 Member	Buy
17:03:46	R2035	On 03/02/2022			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2035 Bond Future						20	390,000,000	0.00	
9:19:58	R2037	On 03/02/2022			Bond Future	1	638,500,000	0.00 Member	Sell
9:19:58	R2037	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	197,000,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	52,600,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	32,400,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	21,400,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	18,200,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	41,800,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	41,800,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	34,400,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	16,500,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	15,200,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	13,900,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	16,500,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	197,000,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	3,500,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	2,000,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	13,900,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	9,300,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	9,300,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	197,000,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	110,200,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	110,200,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	52,600,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	34,400,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	110,200,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	59,700,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	59,700,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	52,600,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	59,700,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	16,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	32,400,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	21,400,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	21,400,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	41,800,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	34,400,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	9,300,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	15,200,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	15,200,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	18,200,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	18,200,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	3,600,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	3,600,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	3,600,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	13,900,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	2,000,000	0.00 Member	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
10:04:58	R2037	On 03/02/2022			Bond Future	1	4,000,000	0.00 Client	Buy
10:04:58	R2037	On 03/02/2022			Bond Future	1	32,400,000	0.00 Member	Sell
Total for R2037 Bond Future						61	2,554,000,000	0.00	
10:40:44	R2040	On 03/02/2022			Bond Future	1	155,800,000	0.00 Member	Sell
10:40:44	R2040	On 03/02/2022			Bond Future	1	71,500,000	0.00 Member	Buy
14:22:47	R2040	On 03/02/2022			Bond Future	1	8,100,000	0.00 Member	Sell
14:22:47	R2040	On 03/02/2022			Bond Future	1	8,100,000	0.00 Member	Buy
14:22:47	R2040	On 03/02/2022			Bond Future	1	16,600,000	0.00 Member	Buy
14:22:47	R2040	On 03/02/2022			Bond Future	1	16,600,000	0.00 Member	Sell
14:22:47	R2040	On 03/02/2022			Bond Future	1	16,600,000	0.00 Client	Buy
14:22:47	R2040	On 03/02/2022			Bond Future	1	8,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:22:48	R2040	On 03/02/2022			Bond Future	1	4,500,000	0.00 Client	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	4,600,000	0.00 Client	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	3,900,000	0.00 Client	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	4,500,000	0.00 Member	Sell
14:22:48	R2040	On 03/02/2022			Bond Future	1	3,900,000	0.00 Member	Sell
14:22:48	R2040	On 03/02/2022			Bond Future	1	3,900,000	0.00 Member	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	4,600,000	0.00 Member	Sell
14:22:48	R2040	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
14:22:48	R2040	On 03/02/2022			Bond Future	1	5,600,000	0.00 Client	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	4,500,000	0.00 Member	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	4,600,000	0.00 Member	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	4,800,000	0.00 Member	Sell
14:22:48	R2040	On 03/02/2022			Bond Future	1	4,800,000	0.00 Client	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	17,700,000	0.00 Client	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Sell
14:22:48	R2040	On 03/02/2022			Bond Future	1	4,800,000	0.00 Member	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	17,700,000	0.00 Member	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
14:22:48	R2040	On 03/02/2022			Bond Future	1	3,300,000	0.00 Client	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Client	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	12,400,000	0.00 Member	Sell
14:22:48	R2040	On 03/02/2022			Bond Future	1	12,400,000	0.00 Member	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	12,400,000	0.00 Client	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Buy
14:22:48	R2040	On 03/02/2022			Bond Future	1	17,700,000	0.00 Member	Sell
14:22:49	R2040	On 03/02/2022			Bond Future	1	71,500,000	0.00 Client	Buy
14:22:49	R2040	On 03/02/2022			Bond Future	1	71,500,000	0.00 Member	Sell
Total for R2040 Bond Future						37	623,200,000	0.00	
9:42:06	R2048	On 03/02/2022			Bond Future	1	1,190,000,000	0.00 Member	Sell
9:42:06	R2048	On 03/02/2022			Bond Future	1	1,190,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				2	2,380,000,000		0.00
	Grand Total for all Instruments				201	8,694,820,000		0.00