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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:08:58	IGOV	On 03/02/2022		Index Future	1	20,000	0.00 Member	Buy
11:08:58	IGOV	On 03/02/2022		Index Future	1	20,000	0.00 Member	Sell
Total for IGOV Index Future					2	40,000	0.00	
14:53:27	JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	1	7,500,000	0.00 Member	Buy
14:53:27	JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	1	7,500,000	0.00 Client	Sell
15:01:48	JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	1	7,500,000	0.00 Member	Buy
15:01:48	JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	1	7,500,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					4	30,000,000	0.00	
11:00:36	R186	On 03/02/2022		Bond Future	1	37,200,000	0.00 Member	Sell
11:20:18	R186	On 03/02/2022		Bond Future	1	9,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:20:43	R186	On 03/02/2022			Bond Future	1	27,900,000	0.00 Member	Sell
11:20:43	R186	On 03/02/2022			Bond Future	1	27,900,000	0.00 Member	Buy
11:20:43	R186	On 03/02/2022			Bond Future	1	27,900,000	0.00 Client	Buy
11:20:43	R186	On 03/02/2022			Bond Future	1	9,300,000	0.00 Member	Sell
11:20:43	R186	On 03/02/2022			Bond Future	1	9,300,000	0.00 Client	Buy
13:16:34	R186	On 03/02/2022			Bond Future	1	44,300,000	0.00 Member	Sell
14:54:07	R186	On 03/02/2022			Bond Future	1	27,500,000	0.00 Member	Buy
14:56:45	R186	On 03/02/2022			Bond Future	1	16,600,000	0.00 Member	Buy
14:56:45	R186	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
14:56:45	R186	On 03/02/2022			Bond Future	1	16,600,000	0.00 Member	Sell
14:56:45	R186	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
14:56:45	R186	On 03/02/2022			Bond Future	1	27,500,000	0.00 Member	Sell
14:56:45	R186	On 03/02/2022			Bond Future	1	16,600,000	0.00 Client	Buy
14:56:45	R186	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
14:56:45	R186	On 03/02/2022			Bond Future	1	27,500,000	0.00 Client	Buy
Total for R186 Bond Future						17	326,000,000	0.00	
11:00:36	R2023	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Sell
11:16:49	R2023	On 03/02/2022			Bond Future	1	3,400,000	0.00 Client	Buy
Total for R2023 Bond Future						2	6,800,000	0.00	
11:00:36	R2030	On 03/02/2022			Bond Future	1	32,500,000	0.00 Member	Sell
11:17:56	R2030	On 03/02/2022			Bond Future	1	12,800,000	0.00 Member	Buy
11:18:42	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Client	Buy
11:18:42	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Buy
11:18:42	R2030	On 03/02/2022			Bond Future	1	4,700,000	0.00 Member	Buy
11:18:42	R2030	On 03/02/2022			Bond Future	1	12,800,000	0.00 Member	Sell
11:18:42	R2030	On 03/02/2022			Bond Future	1	12,800,000	0.00 Client	Buy
11:18:42	R2030	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell
11:18:42	R2030	On 03/02/2022			Bond Future	1	4,700,000	0.00 Member	Sell
11:18:42	R2030	On 03/02/2022			Bond Future	1	4,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						10	130,000,000	0.00	
14:42:36	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
14:42:36	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
14:47:54	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
14:47:54	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
Total for R2032 Bond Future						4	1,200,000	0.00	
16:30:39	R2037	On 03/02/2022			Bond Future	1	5,300,000	0.00 Member	Buy
17:25:03	R2037	On 03/02/2022			Bond Future	1	5,300,000	0.00 Client	Sell
Total for R2037 Bond Future						2	10,600,000	0.00	
11:00:36	R2044	On 03/02/2022			Bond Future	1	55,100,000	0.00 Member	Sell
11:24:54	R2044	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Buy
11:26:01	R2044	On 03/02/2022			Bond Future	1	21,800,000	0.00 Member	Sell
11:26:01	R2044	On 03/02/2022			Bond Future	1	21,800,000	0.00 Client	Buy
11:26:01	R2044	On 03/02/2022			Bond Future	1	21,800,000	0.00 Member	Buy
11:26:01	R2044	On 03/02/2022			Bond Future	1	17,200,000	0.00 Member	Sell
11:26:01	R2044	On 03/02/2022			Bond Future	1	17,200,000	0.00 Client	Buy
11:26:01	R2044	On 03/02/2022			Bond Future	1	17,200,000	0.00 Member	Buy
11:26:01	R2044	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Sell
11:26:01	R2044	On 03/02/2022			Bond Future	1	3,800,000	0.00 Client	Buy
11:26:01	R2044	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Buy
11:26:02	R2044	On 03/02/2022			Bond Future	1	8,400,000	0.00 Member	Buy
11:26:02	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:26:02	R2044	On 03/02/2022			Bond Future	1	8,400,000	0.00 Member	Sell
11:26:02	R2044	On 03/02/2022			Bond Future	1	8,400,000	0.00 Client	Buy
11:26:02	R2044	On 03/02/2022			Bond Future	1	2,900,000	0.00 Client	Buy
11:26:02	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:26:02	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
11:26:02	R2044	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:09:08	R2044	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
15:09:08	R2044	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Sell
16:30:39	R2044	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Buy
16:33:17	R2044	On 03/02/2022			Bond Future	1	54,100,000	0.00 Member	Buy
16:33:17	R2044	On 03/02/2022			Bond Future	1	20,400,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Buy
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Buy
16:39:36	R2044	On 03/02/2022			Bond Future	1	4,200,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	17,400,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	4,400,000	0.00 Member	Buy
16:39:36	R2044	On 03/02/2022			Bond Future	1	4,400,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
16:39:36	R2044	On 03/02/2022			Bond Future	1	17,400,000	0.00 Member	Buy
16:39:36	R2044	On 03/02/2022			Bond Future	1	17,400,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,200,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:39:36	R2044	On 03/02/2022			Bond Future	1	20,400,000	0.00 Member	Buy
16:39:36	R2044	On 03/02/2022			Bond Future	1	20,400,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	4,400,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,200,000	0.00 Client	Sell
16:39:36	R2044	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Buy
17:12:14	R2044	On 03/02/2022			Bond Future	1	157,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:45:58	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
17:46:51	R2044	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Buy
17:46:51	R2044	On 03/02/2022			Bond Future	1	149,800,000	0.00 Member	Buy
17:46:51	R2044	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Sell
17:46:51	R2044	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Buy
17:46:51	R2044	On 03/02/2022			Bond Future	1	149,800,000	0.00 Member	Sell
17:46:51	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
17:46:51	R2044	On 03/02/2022			Bond Future	1	4,200,000	0.00 Client	Buy
17:46:51	R2044	On 03/02/2022			Bond Future	1	149,800,000	0.00 Client	Buy
17:46:51	R2044	On 03/02/2022			Bond Future	1	3,200,000	0.00 Client	Buy
17:46:51	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
17:46:51	R2044	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Sell
17:51:37	R2044	On 03/02/2022			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R2044 Bond Future						67	1,071,400,000	0.00	
8:14:06	R2048	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell
11:00:36	R2048	On 03/02/2022			Bond Future	1	10,700,000	0.00 Member	Sell
11:22:12	R2048	On 03/02/2022			Bond Future	1	7,300,000	0.00 Member	Buy
11:22:56	R2048	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Sell
11:22:56	R2048	On 03/02/2022			Bond Future	1	3,400,000	0.00 Client	Buy
11:22:56	R2048	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Buy
11:22:56	R2048	On 03/02/2022			Bond Future	1	7,300,000	0.00 Member	Sell
11:22:56	R2048	On 03/02/2022			Bond Future	1	7,300,000	0.00 Client	Buy
12:54:30	R2048	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
12:54:30	R2048	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Buy
13:20:56	R2048	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Buy
13:20:56	R2048	On 03/02/2022			Bond Future	1	5,000,000	0.00 Client	Sell
13:34:18	R2048	On 03/02/2022			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R2048 Bond Future						13	92,800,000	0.00	
11:05:37	R209	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
11:05:37	R209	On 03/02/2022			Bond Future	1	36,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	9,700,000	0.00 Member	Buy
13:15:41	R209	On 03/02/2022			Bond Future	1	9,400,000	0.00 Client	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	9,700,000	0.00 Member	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Buy
13:15:41	R209	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	9,400,000	0.00 Member	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	7,600,000	0.00 Member	Buy
13:15:41	R209	On 03/02/2022			Bond Future	1	7,600,000	0.00 Client	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	7,600,000	0.00 Member	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	5,200,000	0.00 Client	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	9,400,000	0.00 Member	Buy
13:15:41	R209	On 03/02/2022			Bond Future	1	9,700,000	0.00 Client	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	2,300,000	0.00 Client	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	5,200,000	0.00 Member	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Sell
13:15:41	R209	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
13:15:41	R209	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
13:15:41	R209	On 03/02/2022			Bond Future	1	5,200,000	0.00 Member	Buy
17:31:55	R209	On 03/02/2022			Bond Future	1	3,800,000	0.00 Client	Sell
17:31:55	R209	On 03/02/2022			Bond Future	1	3,800,000	0.00 Client	Buy
Total for R209 Bond Future						24	153,600,000	0.00	
12:53:12	R213	On 03/02/2022			Bond Future	1	9,900,000	0.00 Member	Sell
14:53:20	R213	On 03/02/2022			Bond Future	1	9,900,000	0.00 Client	Buy
Total for R213 Bond Future						2	19,800,000	0.00	
Grand Total for all Instruments						147	1,842,240,000	0.00	