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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:22:37	IGOV	On 03/02/2022		Index Future	1	20,000	0.00 Member	Buy
11:22:37	IGOV	On 03/02/2022		Index Future	1	20,000	0.00 Member	Sell
11:28:23	IGOV	On 03/02/2022		Index Future	1	20,000	0.00 Member	Buy
11:28:23	IGOV	On 03/02/2022		Index Future	1	20,000	0.00 Member	Sell
Total for IGOV Index Future					4	80,000	0.00	
10:27:08	R186	On 03/02/2022		Bond Future	1	13,100,000	0.00 Member	Sell
10:27:08	R186	On 03/02/2022		Bond Future	1	13,100,000	0.00 Member	Buy
10:58:08	R186	On 03/02/2022		Bond Future	1	13,100,000	0.00 Member	Sell
10:58:08	R186	On 03/02/2022		Bond Future	1	13,100,000	0.00 Client	Buy
15:37:49	R186	On 03/02/2022		Bond Future	1	1,500,000	0.00 Client	Sell
15:37:49	R186	On 03/02/2022		Bond Future	1	1,500,000	0.00 Member	Buy
16:47:52	R186	On 03/02/2022		Bond Future	1	139,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:39	R186	On 03/02/2022			Bond Future	1	16,400,000	0.00 Member	Buy
17:07:59	R186	On 03/02/2022			Bond Future	1	97,500,000	0.00 Member	Buy
17:07:59	R186	On 03/02/2022			Bond Future	1	25,100,000	0.00 Member	Buy
17:07:59	R186	On 03/02/2022			Bond Future	1	25,100,000	0.00 Client	Buy
17:07:59	R186	On 03/02/2022			Bond Future	1	16,400,000	0.00 Client	Buy
17:07:59	R186	On 03/02/2022			Bond Future	1	16,400,000	0.00 Member	Sell
17:07:59	R186	On 03/02/2022			Bond Future	1	97,500,000	0.00 Client	Buy
17:07:59	R186	On 03/02/2022			Bond Future	1	97,500,000	0.00 Member	Sell
17:07:59	R186	On 03/02/2022			Bond Future	1	25,100,000	0.00 Member	Sell
Total for R186 Bond Future						16	611,400,000	0.00	
8:28:34	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
8:28:34	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
9:21:48	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
9:21:48	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
Total for R2030 Bond Future						4	3,200,000	0.00	
15:23:55	R2035	On 03/02/2022			Bond Future	1	20,900,000	0.00 Member	Sell
15:23:55	R2035	On 03/02/2022			Bond Future	1	20,900,000	0.00 Member	Buy
15:47:37	R2035	On 03/02/2022			Bond Future	1	20,900,000	0.00 Client	Sell
15:47:37	R2035	On 03/02/2022			Bond Future	1	20,900,000	0.00 Member	Buy
Total for R2035 Bond Future						4	83,600,000	0.00	
14:06:24	R2040	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
15:02:49	R2040	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
15:37:49	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
15:37:49	R2040	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
Total for R2040 Bond Future						4	1,400,000	0.00	
14:06:24	R2044	On 03/02/2022			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
15:37:49	R2044	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
15:37:49	R2044	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
15:53:16	R2044	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
Total for R2044 Bond Future						4	1,200,000	0.00	
15:23:55	R209	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Sell
15:23:55	R209	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Buy
15:48:18	R209	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Buy
15:48:18	R209	On 03/02/2022			Bond Future	1	6,200,000	0.00 Client	Sell
Total for R209 Bond Future						4	24,800,000	0.00	
Grand Total for all Instruments						40	725,680,000	0.00	