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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:38	GOVI	On 03/02/2022		GOVI	1	20,000	0.00 Member	Buy
10:29:38	GOVI	On 03/02/2022		GOVI	1	20,000	0.00 Member	Sell
12:36:35	GOVI	On 03/02/2022		GOVI	1	20,000	0.00 Client	Sell
12:36:35	GOVI	On 03/02/2022		GOVI	1	20,000	0.00 Member	Buy
Total for GOVI GOVI					4	80,000	0.00	
10:42:00	R186	On 03/02/2022		Bond Future	1	12,000,000	0.00 Client	Sell
10:42:00	R186	On 03/02/2022		Bond Future	1	12,000,000	0.00 Member	Buy
11:31:06	R186	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Buy
11:31:06	R186	On 03/02/2022		Bond Future	1	12,000,000	0.00 Member	Sell
12:08:12	R186	On 03/02/2022		Bond Future	1	1,200,000	0.00 Member	Sell
12:08:12	R186	On 03/02/2022		Bond Future	1	500,000	0.00 Member	Sell
12:08:12	R186	On 03/02/2022		Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:12	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
12:08:12	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
12:08:12	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
12:08:12	R186	On 03/02/2022			Bond Future	1	1,200,000	0.00 Member	Buy
12:08:12	R186	On 03/02/2022			Bond Future	1	1,200,000	0.00 Client	Buy
12:08:12	R186	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Sell
12:08:13	R186	On 03/02/2022			Bond Future	1	2,800,000	0.00 Client	Buy
12:08:13	R186	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Buy
13:32:01	R186	On 03/02/2022			Bond Future	1	74,600,000	0.00 Member	Sell
14:43:26	R186	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Buy
15:10:45	R186	On 03/02/2022			Bond Future	1	39,200,000	0.00 Client	Buy
15:10:45	R186	On 03/02/2022			Bond Future	1	3,300,000	0.00 Client	Buy
15:10:45	R186	On 03/02/2022			Bond Future	1	29,600,000	0.00 Member	Buy
15:10:45	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
15:10:45	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
15:10:45	R186	On 03/02/2022			Bond Future	1	29,600,000	0.00 Client	Buy
15:10:45	R186	On 03/02/2022			Bond Future	1	2,100,000	0.00 Client	Buy
15:10:45	R186	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Sell
15:10:45	R186	On 03/02/2022			Bond Future	1	29,600,000	0.00 Member	Sell
15:10:45	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
15:10:45	R186	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
15:10:45	R186	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Buy
15:10:45	R186	On 03/02/2022			Bond Future	1	39,200,000	0.00 Member	Sell
15:10:45	R186	On 03/02/2022			Bond Future	1	39,200,000	0.00 Member	Buy
Total for R186 Bond Future						64	370,400,000	0.00	
12:10:02	R197	On 03/02/2022			Bond Future	1	11,300,000	0.00 Member	Sell
12:24:58	R197	On 03/02/2022			Bond Future	1	11,300,000	0.00 Client	Buy
Total for R197 Bond Future						2	22,600,000	0.00	
10:50:00	R2030	On 03/02/2022			Bond Future	1	20,000,000	0.00 Client	Buy
10:50:00	R2030	On 03/02/2022			Bond Future	1	20,000,000	0.00 Member	Sell
11:50:00	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:50:00	R2030	On 03/02/2022			Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:27:00	R2030	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
12:27:00	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
12:27:00	R2030	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Buy
12:27:00	R2030	On 03/02/2022			Bond Future	1	2,200,000	0.00 Client	Sell
12:27:00	R2030	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
12:27:00	R2030	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
12:27:00	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
12:27:00	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
12:27:00	R2030	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
12:27:00	R2030	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Sell
12:27:00	R2030	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Sell
12:27:00	R2030	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	2,200,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	4,700,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	4,700,000	0.00 Member	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,600,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	4,700,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Sell
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
12:27:01	R2030	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Sell
13:32:01	R2030	On 03/02/2022			Bond Future	1	8,400,000	0.00 Member	Sell
14:08:20	R2030	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
14:46:11	R2030	On 03/02/2022			Bond Future	1	8,400,000	0.00 Client	Buy
14:54:01	R2030	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
14:54:48	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
14:54:48	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
14:54:48	R2030	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
14:54:48	R2030	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
14:54:48	R2030	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
Total for R2030 Bond Future						57	144,400,000	0.00	
9:52:38	R2035	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Sell
9:52:38	R2035	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Buy
9:56:42	R2035	On 03/02/2022			Bond Future	1	24,000,000	0.00 Member	Sell
9:56:42	R2035	On 03/02/2022			Bond Future	1	24,000,000	0.00 Client	Buy
10:50:00	R2035	On 03/02/2022			Bond Future	1	8,000,000	0.00 Client	Sell
10:50:00	R2035	On 03/02/2022			Bond Future	1	8,000,000	0.00 Member	Buy
11:31:40	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
11:31:40	R2035	On 03/02/2022			Bond Future	1	8,000,000	0.00 Member	Sell
12:03:29	R2035	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
12:03:29	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
12:03:29	R2035	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
12:03:29	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:03:29	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
12:03:29	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
12:03:29	R2035	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
12:03:29	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
12:03:29	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
12:03:30	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
12:03:30	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
12:03:30	R2035	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
12:03:30	R2035	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
12:03:30	R2035	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
12:03:30	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
12:03:30	R2035	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:03:30	R2035	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
12:03:30	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
Total for R2035 Bond Future						52	144,000,000	0.00	
16:36:56	R2037	On 03/02/2022			Bond Future	1	132,000,000	0.00 Member	Sell
16:48:58	R2037	On 03/02/2022			Bond Future	1	132,000,000	0.00 Member	Buy
16:50:52	R2037	On 03/02/2022			Bond Future	1	132,000,000	0.00 Member	Sell
16:50:52	R2037	On 03/02/2022			Bond Future	1	132,000,000	0.00 Client	Buy
Total for R2037 Bond Future						4	528,000,000	0.00	
11:02:57	R2044	On 03/02/2022			Bond Future	1	3,200,000	0.00 Member	Sell
11:31:40	R2044	On 03/02/2022			Bond Future	1	200,000,000	0.00 Member	Sell
11:49:02	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:50:38	R2044	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Sell
11:50:38	R2044	On 03/02/2022			Bond Future	1	2,200,000	0.00 Client	Buy
11:50:38	R2044	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Buy
11:50:38	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:50:38	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
12:57:27	R2044	On 03/02/2022			Bond Future	1	200,000,000	0.00 Client	Buy
Total for R2044 Bond Future						9	412,800,000	0.00	
10:56:57	R2048	On 03/02/2022			Bond Future	1	9,100,000	0.00 Member	Sell
11:25:39	R2048	On 03/02/2022			Bond Future	1	9,100,000	0.00 Client	Buy
Total for R2048 Bond Future						2	18,200,000	0.00	
Grand Total for all Instruments						194	1,640,480,000	0.00	