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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/07/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:23:08	I2025	On 04/08/2022		Bond Future	1	2,300,000	0.00 Member	Sell
10:23:08	I2025	On 04/08/2022		Bond Future	1	2,300,000	0.00 Member	Buy
11:31:35	I2025	On 04/08/2022		Bond Future	1	2,300,000	0.00 Member	Sell
11:31:35	I2025	On 04/08/2022		Bond Future	1	2,300,000	0.00 Client	Buy
15:22:25	I2025	On 04/08/2022		Bond Future	1	14,500,000	0.00 Member	Buy
15:22:25	I2025	On 02/02/2023		Bond Future	1	14,500,000	0.00 Member	Sell
15:22:25	I2025	On 04/08/2022		Bond Future	1	14,500,000	0.00 Member	Sell
15:22:25	I2025	On 02/02/2023		Bond Future	1	14,500,000	0.00 Member	Buy
15:52:16	I2025	On 04/08/2022		Bond Future	1	14,500,000	0.00 Member	Buy
15:52:16	I2025	On 04/08/2022		Bond Future	1	14,500,000	0.00 Client	Sell
15:52:29	I2025	On 02/02/2023		Bond Future	1	14,500,000	0.00 Member	Sell
15:52:29	I2025	On 02/02/2023		Bond Future	1	14,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						12	125,200,000	0.00	
15:22:25	I2033	On 04/08/2022			Bond Future	1	157,000,000	0.00 Member	Buy
15:22:25	I2033	On 02/02/2023			Bond Future	1	157,000,000	0.00 Member	Sell
15:22:25	I2033	On 02/02/2023			Bond Future	1	157,000,000	0.00 Member	Buy
15:22:25	I2033	On 04/08/2022			Bond Future	1	157,000,000	0.00 Member	Sell
15:52:55	I2033	On 04/08/2022			Bond Future	1	157,000,000	0.00 Member	Buy
15:52:55	I2033	On 04/08/2022			Bond Future	1	157,000,000	0.00 Client	Sell
15:53:06	I2033	On 02/02/2023			Bond Future	1	157,000,000	0.00 Member	Sell
15:53:06	I2033	On 02/02/2023			Bond Future	1	157,000,000	0.00 Client	Buy
Total for I2033 Bond Future						8	1,256,000,000	0.00	
15:22:25	I2038	On 04/08/2022			Bond Future	1	86,000,000	0.00 Member	Buy
15:22:25	I2038	On 03/11/2022			Bond Future	1	86,000,000	0.00 Member	Sell
15:22:25	I2038	On 03/11/2022			Bond Future	1	86,000,000	0.00 Member	Buy
15:22:25	I2038	On 04/08/2022			Bond Future	1	86,000,000	0.00 Member	Sell
15:53:53	I2038	On 04/08/2022			Bond Future	1	86,000,000	0.00 Member	Buy
15:53:53	I2038	On 04/08/2022			Bond Future	1	86,000,000	0.00 Client	Sell
15:54:15	I2038	On 03/11/2022			Bond Future	1	86,000,000	0.00 Member	Sell
15:54:15	I2038	On 03/11/2022			Bond Future	1	86,000,000	0.00 Client	Buy
Total for I2038 Bond Future						8	688,000,000	0.00	
15:22:25	I2046	On 04/08/2022			Bond Future	1	84,200,000	0.00 Member	Buy
15:22:25	I2046	On 03/11/2022			Bond Future	1	84,200,000	0.00 Member	Sell
15:22:25	I2046	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
15:22:25	I2046	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
15:59:27	I2046	On 04/08/2022			Bond Future	1	83,000,000	0.00 Member	Sell
15:59:27	I2046	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
15:59:27	I2046	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
15:59:27	I2046	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
15:59:27	I2046	On 04/08/2022			Bond Future	1	83,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:27	I2046	On 04/08/2022			Bond Future	1	83,000,000	0.00 Member	Buy
15:59:27	I2046	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
15:59:27	I2046	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Sell
15:59:59	I2046	On 03/11/2022			Bond Future	1	83,000,000	0.00 Member	Sell
15:59:59	I2046	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
15:59:59	I2046	On 03/11/2022			Bond Future	1	83,000,000	0.00 Member	Buy
15:59:59	I2046	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
15:59:59	I2046	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Buy
15:59:59	I2046	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
15:59:59	I2046	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
15:59:59	I2046	On 03/11/2022			Bond Future	1	83,000,000	0.00 Client	Buy
Total for I2046 Bond Future						20	673,600,000	0.00	
15:31:12	I2050	On 04/08/2022			Bond Future	1	84,200,000	0.00 Member	Buy
15:31:12	I2050	On 03/11/2022			Bond Future	1	84,200,000	0.00 Member	Sell
15:31:12	I2050	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
15:31:12	I2050	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
16:02:16	I2050	On 04/08/2022			Bond Future	1	83,000,000	0.00 Member	Buy
16:02:16	I2050	On 04/08/2022			Bond Future	1	83,000,000	0.00 Member	Sell
16:02:16	I2050	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
16:02:16	I2050	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
16:02:16	I2050	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
16:02:16	I2050	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Sell
16:02:16	I2050	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
16:02:16	I2050	On 04/08/2022			Bond Future	1	83,000,000	0.00 Client	Sell
16:02:43	I2050	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
16:02:43	I2050	On 03/11/2022			Bond Future	1	83,000,000	0.00 Client	Buy
16:02:43	I2050	On 03/11/2022			Bond Future	1	83,000,000	0.00 Member	Sell
16:02:43	I2050	On 03/11/2022			Bond Future	1	83,000,000	0.00 Member	Buy
16:02:43	I2050	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
16:02:43	I2050	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Buy
16:02:43	I2050	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
16:02:43	I2050	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						20	673,600,000	0.00	
10:35:34	IGOV	On 03/11/2022			Index Future	1	820,000	0.00 Member	Sell
10:35:34	IGOV	On 04/08/2022			Index Future	1	820,000	0.00 Member	Buy
10:35:34	IGOV	On 04/08/2022			Index Future	1	820,000	0.00 Member	Sell
10:35:34	IGOV	On 03/11/2022			Index Future	1	820,000	0.00 Member	Buy
10:37:27	IGOV	On 04/08/2022			Index Future	1	70,000	0.00 Member	Buy
10:37:27	IGOV	On 04/08/2022			Index Future	1	70,000	0.00 Member	Sell
11:49:27	IGOV	On 04/08/2022			Index Future	1	70,000	0.00 Member	Buy
11:49:27	IGOV	On 04/08/2022			Index Future	1	70,000	0.00 Client	Sell
11:49:33	IGOV	On 04/08/2022			Index Future	1	820,000	0.00 Member	Buy
11:49:33	IGOV	On 04/08/2022			Index Future	1	820,000	0.00 Client	Sell
11:49:45	IGOV	On 03/11/2022			Index Future	1	820,000	0.00 Member	Sell
11:49:45	IGOV	On 03/11/2022			Index Future	1	820,000	0.00 Client	Buy
Total for IGOV Index Future						12	6,840,000	0.00	
12:14:47	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
12:14:47	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
12:25:21	R186	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
12:25:21	R186	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
12:34:42	R186	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
12:34:42	R186	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
12:57:19	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
12:57:19	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
13:30:52	R186	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
13:30:52	R186	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
16:06:05	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Sell
16:06:05	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Buy
16:17:47	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Buy
16:17:47	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Sell
16:47:07	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Member	Sell
16:47:07	R186	On 04/08/2022			Bond Future	1	25,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						16	155,400,000	0.00	
15:31:12	R202	On 04/08/2022			Bond Future	1	34,000,000	0.00 Member	Buy
15:31:12	R202	On 02/02/2023			Bond Future	1	34,000,000	0.00 Member	Sell
15:31:12	R202	On 02/02/2023			Bond Future	1	34,000,000	0.00 Member	Buy
15:31:12	R202	On 04/08/2022			Bond Future	1	34,000,000	0.00 Member	Sell
15:54:45	R202	On 04/08/2022			Bond Future	1	34,000,000	0.00 Member	Buy
15:54:45	R202	On 04/08/2022			Bond Future	1	34,000,000	0.00 Client	Sell
15:54:53	R202	On 02/02/2023			Bond Future	1	34,000,000	0.00 Member	Sell
15:54:53	R202	On 02/02/2023			Bond Future	1	34,000,000	0.00 Client	Buy
Total for R202 Bond Future						8	272,000,000	0.00	
12:25:21	R2030	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Buy
12:25:21	R2030	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Sell
12:35:44	R2030	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Buy
12:35:44	R2030	On 03/11/2022			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R2030 Bond Future						4	6,800,000	0.00	
13:10:26	R2032	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
13:10:26	R2032	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
13:23:35	R2032	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
13:23:35	R2032	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
Total for R2032 Bond Future						4	3,600,000	0.00	
14:23:57	R2035	On 02/02/2023			Bond Future	1	310,000,000	0.00 Member	Sell
14:23:57	R2035	On 04/08/2022			Bond Future	1	310,000,000	0.00 Member	Buy
14:23:57	R2035	On 04/08/2022			Bond Future	1	310,000,000	0.00 Member	Sell
14:23:57	R2035	On 02/02/2023			Bond Future	1	310,000,000	0.00 Member	Buy
15:55:11	R2035	On 04/08/2022			Bond Future	1	310,000,000	0.00 Member	Buy
15:55:11	R2035	On 04/08/2022			Bond Future	1	310,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:55:20	R2035	On 02/02/2023			Bond Future	1	310,000,000	0.00 Member	Sell
15:55:20	R2035	On 02/02/2023			Bond Future	1	310,000,000	0.00 Client	Buy
Total for R2035 Bond Future						8	2,480,000,000	0.00	
14:23:57	R2037	On 02/02/2023			Bond Future	1	144,000,000	0.00 Member	Sell
14:23:57	R2037	On 04/08/2022			Bond Future	1	144,000,000	0.00 Member	Buy
14:23:57	R2037	On 02/02/2023			Bond Future	1	144,000,000	0.00 Member	Buy
14:23:57	R2037	On 04/08/2022			Bond Future	1	144,000,000	0.00 Member	Sell
15:57:47	R2037	On 04/08/2022			Bond Future	1	144,000,000	0.00 Member	Buy
15:57:47	R2037	On 04/08/2022			Bond Future	1	144,000,000	0.00 Client	Sell
15:58:02	R2037	On 02/02/2023			Bond Future	1	144,000,000	0.00 Member	Sell
15:58:02	R2037	On 02/02/2023			Bond Future	1	144,000,000	0.00 Client	Buy
16:18:58	R2037	On 04/08/2022			Bond Future	1	412,300,000	0.00 Member	Buy
16:18:58	R2037	On 04/08/2022			Bond Future	1	412,300,000	0.00 Member	Sell
16:39:44	R2037	On 04/08/2022			Bond Future	1	412,300,000	0.00 Member	Buy
16:39:44	R2037	On 04/08/2022			Bond Future	1	412,300,000	0.00 Client	Sell
Total for R2037 Bond Future						12	2,801,200,000	0.00	
14:23:57	R2040	On 04/08/2022			Bond Future	1	78,000,000	0.00 Member	Buy
14:23:57	R2040	On 02/02/2023			Bond Future	1	78,000,000	0.00 Member	Sell
14:23:57	R2040	On 02/02/2023			Bond Future	1	78,000,000	0.00 Member	Buy
14:23:57	R2040	On 04/08/2022			Bond Future	1	78,000,000	0.00 Member	Sell
15:57:08	R2040	On 04/08/2022			Bond Future	1	78,000,000	0.00 Client	Sell
15:57:08	R2040	On 04/08/2022			Bond Future	1	78,000,000	0.00 Member	Buy
15:57:17	R2040	On 02/02/2023			Bond Future	1	78,000,000	0.00 Client	Buy
15:57:17	R2040	On 02/02/2023			Bond Future	1	78,000,000	0.00 Member	Sell
Total for R2040 Bond Future						8	624,000,000	0.00	
14:23:57	R2044	On 04/08/2022			Bond Future	1	61,000,000	0.00 Member	Buy
14:23:57	R2044	On 02/02/2023			Bond Future	1	61,000,000	0.00 Member	Sell
14:23:57	R2044	On 02/02/2023			Bond Future	1	61,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:23:57	R2044	On 04/08/2022			Bond Future	1	61,000,000	0.00 Member	Sell
15:56:12	R2044	On 04/08/2022			Bond Future	1	61,000,000	0.00 Member	Buy
15:56:12	R2044	On 04/08/2022			Bond Future	1	61,000,000	0.00 Client	Sell
15:56:21	R2044	On 02/02/2023			Bond Future	1	61,000,000	0.00 Client	Buy
15:56:21	R2044	On 02/02/2023			Bond Future	1	61,000,000	0.00 Member	Sell
Total for R2044 Bond Future						8	488,000,000	0.00	
14:17:21	R2048	On 03/11/2022			Bond Future	1	1,000,000,000	0.00 Member	Sell
14:17:21	R2048	On 03/11/2022			Bond Future	1	1,000,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	2,000,000,000	0.00	
12:25:21	R214	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:25:21	R214	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
12:36:40	R214	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
12:36:40	R214	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
13:10:26	R214	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Buy
13:10:26	R214	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
13:24:29	R214	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
13:24:29	R214	On 03/11/2022			Bond Future	1	2,000,000	0.00 Client	Buy
14:23:57	R214	On 02/02/2023			Bond Future	1	107,000,000	0.00 Member	Sell
14:23:57	R214	On 04/08/2022			Bond Future	1	107,000,000	0.00 Member	Buy
14:23:57	R214	On 04/08/2022			Bond Future	1	107,000,000	0.00 Member	Sell
14:23:57	R214	On 02/02/2023			Bond Future	1	107,000,000	0.00 Member	Buy
15:55:44	R214	On 04/08/2022			Bond Future	1	107,000,000	0.00 Member	Buy
15:55:44	R214	On 04/08/2022			Bond Future	1	107,000,000	0.00 Client	Sell
15:55:54	R214	On 02/02/2023			Bond Future	1	107,000,000	0.00 Member	Sell
15:55:54	R214	On 02/02/2023			Bond Future	1	107,000,000	0.00 Client	Buy
Total for R214 Bond Future						16	870,000,000	0.00	
Grand Total for all Instruments						166	13,124,240,000	0.00	