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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/10/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:28	GOVI	On 03/11/2022		GOVI	1	20,000	0.00 Member	Sell
17:42:28	GOVI	On 03/11/2022		GOVI	1	20,000	0.00 Member	Buy
Total for GOVI GOVI					2	40,000	0.00	
13:42:19	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Buy
13:42:19	I2025	On 02/02/2023		Bond Future	1	5,000,000	0.00 Member	Sell
13:45:05	I2025	On 02/02/2023		Bond Future	1	5,000,000	0.00 Member	Buy
13:45:05	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Sell
14:27:52	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Sell
14:27:52	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Buy
14:27:58	I2025	On 02/02/2023		Bond Future	1	5,000,000	0.00 Member	Buy
14:27:58	I2025	On 02/02/2023		Bond Future	1	5,000,000	0.00 Member	Sell
15:21:02	I2025	On 03/11/2022		Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:21:02	I2025	On 03/11/2022			Bond Future	1	5,000,000	0.00 Client	Sell
15:21:13	I2025	On 02/02/2023			Bond Future	1	5,000,000	0.00 Member	Sell
15:21:13	I2025	On 02/02/2023			Bond Future	1	5,000,000	0.00 Client	Buy
15:53:57	I2025	On 02/02/2023			Bond Future	1	28,000,000	0.00 Member	Buy
16:12:24	I2025	On 02/02/2023			Bond Future	1	28,000,000	0.00 Client	Sell
Total for I2025 Bond Future						14	116,000,000	0.00	
13:42:19	I2029	On 02/02/2023			Bond Future	1	35,000,000	0.00 Member	Buy
13:42:19	I2029	On 03/11/2022			Bond Future	1	35,000,000	0.00 Member	Sell
13:43:12	I2029	On 02/02/2023			Bond Future	1	35,000,000	0.00 Member	Sell
14:16:01	I2029	On 03/11/2022			Bond Future	1	35,000,000	0.00 Member	Buy
14:25:55	I2029	On 02/02/2023			Bond Future	1	35,000,000	0.00 Member	Sell
14:25:55	I2029	On 02/02/2023			Bond Future	1	35,000,000	0.00 Member	Buy
14:26:34	I2029	On 03/11/2022			Bond Future	1	35,000,000	0.00 Member	Buy
14:26:34	I2029	On 03/11/2022			Bond Future	1	35,000,000	0.00 Member	Sell
15:18:56	I2029	On 02/02/2023			Bond Future	1	35,000,000	0.00 Member	Buy
15:18:56	I2029	On 02/02/2023			Bond Future	1	35,000,000	0.00 Client	Sell
15:19:11	I2029	On 03/11/2022			Bond Future	1	35,000,000	0.00 Member	Sell
15:19:11	I2029	On 03/11/2022			Bond Future	1	35,000,000	0.00 Client	Buy
Total for I2029 Bond Future						12	420,000,000	0.00	
13:42:19	I2033	On 03/11/2022			Bond Future	1	37,000,000	0.00 Member	Sell
13:42:19	I2033	On 02/02/2023			Bond Future	1	37,000,000	0.00 Member	Buy
13:43:49	I2033	On 03/11/2022			Bond Future	1	37,000,000	0.00 Member	Buy
13:43:49	I2033	On 02/02/2023			Bond Future	1	37,000,000	0.00 Member	Sell
14:26:50	I2033	On 03/11/2022			Bond Future	1	37,000,000	0.00 Member	Buy
14:26:50	I2033	On 03/11/2022			Bond Future	1	37,000,000	0.00 Member	Sell
14:27:18	I2033	On 02/02/2023			Bond Future	1	37,000,000	0.00 Member	Sell
14:27:18	I2033	On 02/02/2023			Bond Future	1	37,000,000	0.00 Member	Buy
15:19:32	I2033	On 03/11/2022			Bond Future	1	37,000,000	0.00 Member	Sell
15:19:32	I2033	On 03/11/2022			Bond Future	1	37,000,000	0.00 Client	Buy
15:19:41	I2033	On 02/02/2023			Bond Future	1	37,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:19:41	I2033	On 02/02/2023			Bond Future	1	37,000,000	0.00 Client	Sell
Total for I2033 Bond Future						12	444,000,000	0.00	
13:42:19	I2038	On 03/11/2022			Bond Future	1	96,000,000	0.00 Member	Buy
13:42:19	I2038	On 02/02/2023			Bond Future	1	96,000,000	0.00 Member	Sell
13:45:51	I2038	On 02/02/2023			Bond Future	1	96,000,000	0.00 Member	Buy
13:45:51	I2038	On 03/11/2022			Bond Future	1	96,000,000	0.00 Member	Sell
14:28:00	I2038	On 02/02/2023			Bond Future	1	96,000,000	0.00 Member	Buy
14:28:00	I2038	On 02/02/2023			Bond Future	1	96,000,000	0.00 Member	Sell
14:28:15	I2038	On 03/11/2022			Bond Future	1	96,000,000	0.00 Member	Sell
14:28:15	I2038	On 03/11/2022			Bond Future	1	96,000,000	0.00 Member	Buy
15:21:37	I2038	On 03/11/2022			Bond Future	1	96,000,000	0.00 Member	Buy
15:21:37	I2038	On 03/11/2022			Bond Future	1	96,000,000	0.00 Client	Sell
15:21:50	I2038	On 02/02/2023			Bond Future	1	96,000,000	0.00 Client	Buy
15:21:50	I2038	On 02/02/2023			Bond Future	1	96,000,000	0.00 Member	Sell
Total for I2038 Bond Future						12	1,152,000,000	0.00	
12:16:40	I2046	On 02/02/2023			Bond Future	1	240,000,000	0.00 Member	Buy
12:16:40	I2046	On 02/02/2023			Bond Future	1	240,000,000	0.00 Member	Sell
12:17:24	I2046	On 03/11/2022			Bond Future	1	236,000,000	0.00 Member	Sell
12:17:24	I2046	On 03/11/2022			Bond Future	1	236,000,000	0.00 Member	Buy
Total for I2046 Bond Future						4	952,000,000	0.00	
12:17:55	I2050	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Sell
12:17:55	I2050	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Buy
Total for I2050 Bond Future						2	8,000,000	0.00	
9:39:05	R186	On 03/11/2022			Bond Future	1	17,500,000	0.00 Member	Buy
9:39:05	R186	On 03/11/2022			Bond Future	1	17,500,000	0.00 Member	Sell
10:25:11	R186	On 03/11/2022			Bond Future	1	17,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:25:11	R186	On 03/11/2022			Bond Future	1	17,500,000	0.00 Member	Sell
10:44:04	R186	On 02/02/2023			Bond Future	1	91,100,000	0.00 Member	Sell
12:29:00	R186	On 03/11/2022			Bond Future	1	17,500,000	0.00 Member	Sell
12:29:00	R186	On 03/11/2022			Bond Future	1	17,500,000	0.00 Client	Buy
12:29:10	R186	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
12:30:37	R186	On 02/02/2023			Bond Future	1	5,800,000	0.00 Member	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Sell
12:30:37	R186	On 02/02/2023			Bond Future	1	3,400,000	0.00 Client	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	5,800,000	0.00 Member	Sell
12:30:37	R186	On 02/02/2023			Bond Future	1	5,800,000	0.00 Client	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	60,000,000	0.00 Client	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	60,000,000	0.00 Member	Sell
12:30:37	R186	On 02/02/2023			Bond Future	1	60,000,000	0.00 Member	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
12:30:37	R186	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
12:30:37	R186	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
12:30:38	R186	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Sell
12:30:38	R186	On 02/02/2023			Bond Future	1	20,000,000	0.00 Client	Buy
14:01:40	R186	On 02/02/2023			Bond Future	1	10,200,000	0.00 Member	Sell
14:40:08	R186	On 03/11/2022			Bond Future	1	425,000,000	0.00 Member	Sell
14:40:08	R186	On 02/02/2023			Bond Future	1	425,000,000	0.00 Member	Buy
14:40:08	R186	On 02/02/2023			Bond Future	1	425,000,000	0.00 Member	Sell
14:40:08	R186	On 03/11/2022			Bond Future	1	425,000,000	0.00 Member	Buy
15:46:28	R186	On 03/11/2022			Bond Future	1	425,000,000	0.00 Client	Buy
15:46:28	R186	On 03/11/2022			Bond Future	1	425,000,000	0.00 Member	Sell
15:46:34	R186	On 02/02/2023			Bond Future	1	425,000,000	0.00 Member	Buy
15:46:34	R186	On 02/02/2023			Bond Future	1	425,000,000	0.00 Client	Sell
17:54:32	R186	On 02/02/2023			Bond Future	1	9,200,000	0.00 Member	Buy
17:55:08	R186	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Buy
17:55:08	R186	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
17:55:08	R186	On 02/02/2023			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
17:55:08	R186	On 02/02/2023			Bond Future	1	9,200,000	0.00 Member	Sell
17:55:08	R186	On 02/02/2023			Bond Future	1	9,200,000	0.00 Client	Buy
Total for R186 Bond Future						40	3,910,200,000	0.00	
12:52:29	R2030	On 02/02/2023			Bond Future	1	12,100,000	0.00 Member	Sell
12:52:29	R2030	On 02/02/2023			Bond Future	1	12,100,000	0.00 Member	Buy
13:21:01	R2030	On 02/02/2023			Bond Future	1	12,100,000	0.00 Member	Sell
13:21:01	R2030	On 02/02/2023			Bond Future	1	12,100,000	0.00 Client	Buy
14:40:08	R2030	On 02/02/2023			Bond Future	1	320,000,000	0.00 Member	Buy
14:40:08	R2030	On 03/11/2022			Bond Future	1	320,000,000	0.00 Member	Sell
14:40:08	R2030	On 03/11/2022			Bond Future	1	320,000,000	0.00 Member	Buy
14:40:08	R2030	On 02/02/2023			Bond Future	1	320,000,000	0.00 Member	Sell
15:47:10	R2030	On 03/11/2022			Bond Future	1	320,000,000	0.00 Member	Sell
15:47:10	R2030	On 03/11/2022			Bond Future	1	320,000,000	0.00 Client	Buy
15:47:16	R2030	On 02/02/2023			Bond Future	1	320,000,000	0.00 Member	Buy
15:47:16	R2030	On 02/02/2023			Bond Future	1	320,000,000	0.00 Client	Sell
16:56:59	R2030	On 02/02/2023			Bond Future	1	10,200,000	0.00 Member	Sell
16:56:59	R2030	On 02/02/2023			Bond Future	1	10,200,000	0.00 Member	Buy
17:19:41	R2030	On 02/02/2023			Bond Future	1	10,200,000	0.00 Member	Sell
17:19:41	R2030	On 02/02/2023			Bond Future	1	10,200,000	0.00 Client	Buy
Total for R2030 Bond Future						16	2,649,200,000	0.00	
9:45:26	R2032	On 04/05/2023			Bond Future	1	50,800,000	0.00 Member	Sell
9:45:26	R2032	On 04/05/2023			Bond Future	1	50,800,000	0.00 Client	Buy
14:40:08	R2032	On 03/11/2022			Bond Future	1	315,000,000	0.00 Member	Sell
14:40:08	R2032	On 02/02/2023			Bond Future	1	315,000,000	0.00 Member	Buy
14:40:08	R2032	On 02/02/2023			Bond Future	1	315,000,000	0.00 Member	Sell
14:40:08	R2032	On 03/11/2022			Bond Future	1	315,000,000	0.00 Member	Buy
15:47:52	R2032	On 03/11/2022			Bond Future	1	315,000,000	0.00 Client	Buy
15:47:52	R2032	On 03/11/2022			Bond Future	1	315,000,000	0.00 Member	Sell
15:47:57	R2032	On 02/02/2023			Bond Future	1	315,000,000	0.00 Client	Sell
15:47:57	R2032	On 02/02/2023			Bond Future	1	315,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:49:19	R2032	On 04/05/2023			Bond Future	1	25,400,000	0.00 Member	Sell
16:49:19	R2032	On 04/05/2023			Bond Future	1	25,400,000	0.00 Member	Buy
17:13:03	R2032	On 03/11/2022			Bond Future	1	10,700,000	0.00 Member	Buy
17:13:03	R2032	On 03/11/2022			Bond Future	1	10,700,000	0.00 Member	Sell
17:16:30	R2032	On 04/05/2023			Bond Future	1	25,400,000	0.00 Member	Buy
17:16:30	R2032	On 04/05/2023			Bond Future	1	25,400,000	0.00 Client	Sell
17:29:41	R2032	On 03/11/2022			Bond Future	1	10,700,000	0.00 Member	Sell
17:29:41	R2032	On 03/11/2022			Bond Future	1	10,700,000	0.00 Client	Buy
17:40:32	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Sell
17:40:32	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Buy
17:42:25	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Buy
17:42:25	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Sell
17:50:23	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Buy
17:50:23	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Client	Sell
Total for R2032 Bond Future						24	2,818,200,000	0.00	
9:49:32	R2035	On 02/02/2023			Bond Future	1	50,600,000	0.00 Member	Sell
9:49:32	R2035	On 02/02/2023			Bond Future	1	50,600,000	0.00 Client	Buy
14:40:08	R2035	On 03/11/2022			Bond Future	1	265,000,000	0.00 Member	Sell
14:40:08	R2035	On 02/02/2023			Bond Future	1	265,000,000	0.00 Member	Buy
14:40:08	R2035	On 02/02/2023			Bond Future	1	265,000,000	0.00 Member	Sell
14:40:08	R2035	On 03/11/2022			Bond Future	1	265,000,000	0.00 Member	Buy
15:48:34	R2035	On 03/11/2022			Bond Future	1	265,000,000	0.00 Client	Buy
15:48:34	R2035	On 03/11/2022			Bond Future	1	265,000,000	0.00 Member	Sell
15:48:39	R2035	On 02/02/2023			Bond Future	1	265,000,000	0.00 Member	Buy
15:48:39	R2035	On 02/02/2023			Bond Future	1	265,000,000	0.00 Client	Sell
16:49:19	R2035	On 02/02/2023			Bond Future	1	5,100,000	0.00 Member	Sell
16:49:19	R2035	On 02/02/2023			Bond Future	1	478,700,000	0.00 Member	Buy
17:14:18	R2035	On 02/02/2023			Bond Future	1	284,700,000	0.00 Member	Buy
17:14:18	R2035	On 02/02/2023			Bond Future	1	284,700,000	0.00 Member	Sell
17:14:18	R2035	On 02/02/2023			Bond Future	1	37,100,000	0.00 Client	Sell
17:14:18	R2035	On 02/02/2023			Bond Future	1	151,800,000	0.00 Member	Buy
17:14:18	R2035	On 02/02/2023			Bond Future	1	5,100,000	0.00 Member	Buy
17:14:18	R2035	On 02/02/2023			Bond Future	1	5,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:18	R2035	On 02/02/2023			Bond Future	1	284,700,000	0.00 Client	Sell
17:14:18	R2035	On 02/02/2023			Bond Future	1	151,800,000	0.00 Member	Sell
17:14:18	R2035	On 02/02/2023			Bond Future	1	37,100,000	0.00 Member	Buy
17:14:18	R2035	On 02/02/2023			Bond Future	1	37,100,000	0.00 Member	Sell
17:14:18	R2035	On 02/02/2023			Bond Future	1	151,800,000	0.00 Client	Sell
Total for R2035 Bond Future						23	4,136,000,000	0.00	
9:51:13	R2037	On 02/02/2023			Bond Future	1	39,900,000	0.00 Member	Sell
9:51:13	R2037	On 02/02/2023			Bond Future	1	39,900,000	0.00 Client	Buy
14:40:08	R2037	On 03/11/2022			Bond Future	1	170,000,000	0.00 Member	Sell
14:40:08	R2037	On 02/02/2023			Bond Future	1	170,000,000	0.00 Member	Buy
14:40:08	R2037	On 02/02/2023			Bond Future	1	170,000,000	0.00 Member	Sell
14:40:08	R2037	On 03/11/2022			Bond Future	1	170,000,000	0.00 Member	Buy
15:49:11	R2037	On 03/11/2022			Bond Future	1	170,000,000	0.00 Client	Buy
15:49:11	R2037	On 03/11/2022			Bond Future	1	170,000,000	0.00 Member	Sell
15:49:15	R2037	On 02/02/2023			Bond Future	1	170,000,000	0.00 Client	Sell
15:49:15	R2037	On 02/02/2023			Bond Future	1	170,000,000	0.00 Member	Buy
Total for R2037 Bond Future						10	1,439,800,000	0.00	
14:40:08	R2048	On 02/02/2023			Bond Future	1	300,000,000	0.00 Member	Sell
14:40:08	R2048	On 03/11/2022			Bond Future	1	300,000,000	0.00 Member	Buy
14:40:08	R2048	On 03/11/2022			Bond Future	1	300,000,000	0.00 Member	Sell
14:40:08	R2048	On 02/02/2023			Bond Future	1	300,000,000	0.00 Member	Buy
14:47:53	R2048	On 03/11/2022			Bond Future	1	53,000,000	0.00 Member	Buy
14:47:53	R2048	On 03/11/2022			Bond Future	1	53,000,000	0.00 Member	Sell
15:49:46	R2048	On 03/11/2022			Bond Future	1	300,000,000	0.00 Member	Buy
15:49:46	R2048	On 03/11/2022			Bond Future	1	300,000,000	0.00 Client	Sell
15:49:51	R2048	On 02/02/2023			Bond Future	1	300,000,000	0.00 Member	Sell
15:49:51	R2048	On 02/02/2023			Bond Future	1	300,000,000	0.00 Client	Buy
15:50:21	R2048	On 03/11/2022			Bond Future	1	53,000,000	0.00 Member	Buy
15:50:21	R2048	On 03/11/2022			Bond Future	1	53,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						12	2,612,000,000	0.00	
13:42:19	R210	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Buy
13:42:19	R210	On 03/11/2022			Bond Future	1	6,000,000	0.00 Member	Sell
13:42:19	R210	On 03/11/2022			Bond Future	1	6,000,000	0.00 Member	Buy
13:44:22	R210	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Sell
14:27:30	R210	On 03/11/2022			Bond Future	1	6,000,000	0.00 Member	Buy
14:27:30	R210	On 03/11/2022			Bond Future	1	6,000,000	0.00 Member	Sell
14:27:37	R210	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Sell
14:27:37	R210	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Buy
15:20:17	R210	On 03/11/2022			Bond Future	1	6,000,000	0.00 Member	Sell
15:20:17	R210	On 03/11/2022			Bond Future	1	6,000,000	0.00 Client	Buy
15:20:32	R210	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Buy
15:20:32	R210	On 02/02/2023			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R210 Bond Future						12	72,000,000	0.00	
Grand Total for all Instruments						195	20,729,440,000	0.00	