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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/10/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:34:16	GOVI	On 02/02/2023		GOVI	1	170,000	0.00 Member	Sell
10:34:16	GOVI	On 03/11/2022		GOVI	1	170,000	0.00 Member	Buy
10:34:16	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Member	Sell
10:34:16	GOVI	On 02/02/2023		GOVI	1	30,000	0.00 Member	Buy
11:47:07	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Member	Sell
11:47:07	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Member	Buy
11:47:07	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Member	Sell
11:47:07	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Client	Sell
11:47:07	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Client	Sell
11:47:07	GOVI	On 03/11/2022		GOVI	1	80,000	0.00 Member	Buy
11:47:07	GOVI	On 03/11/2022		GOVI	1	80,000	0.00 Member	Sell
11:47:07	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Member	Buy
11:47:07	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Member	Buy
11:47:07	GOVI	On 03/11/2022		GOVI	1	80,000	0.00 Client	Sell
11:47:07	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:47:53	GOVI	On 02/02/2023			GOVI	1	30,000	0.00 Member	Buy
11:47:53	GOVI	On 02/02/2023			GOVI	1	30,000	0.00 Member	Buy
11:47:53	GOVI	On 02/02/2023			GOVI	1	30,000	0.00 Client	Buy
11:47:53	GOVI	On 02/02/2023			GOVI	1	30,000	0.00 Client	Buy
11:47:53	GOVI	On 02/02/2023			GOVI	1	80,000	0.00 Client	Buy
11:47:53	GOVI	On 02/02/2023			GOVI	1	80,000	0.00 Member	Buy
11:47:53	GOVI	On 02/02/2023			GOVI	1	30,000	0.00 Member	Sell
11:47:53	GOVI	On 02/02/2023			GOVI	1	80,000	0.00 Member	Sell
11:47:53	GOVI	On 02/02/2023			GOVI	1	30,000	0.00 Client	Buy
11:47:53	GOVI	On 02/02/2023			GOVI	1	30,000	0.00 Member	Sell
11:47:53	GOVI	On 02/02/2023			GOVI	1	30,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>						<b>26</b>	<b>1,360,000</b>	<b>0.00</b>	
9:52:14	R186	On 02/02/2023			Bond Future	1	49,000,000	0.00 Member	Buy
10:00:55	R186	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
10:00:55	R186	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
10:01:44	R186	On 02/02/2023			Bond Future	1	5,000,000	0.00 Member	Sell
10:01:44	R186	On 02/02/2023			Bond Future	1	5,000,000	0.00 Member	Buy
10:08:26	R186	On 02/02/2023			Bond Future	1	142,700,000	0.00 Member	Sell
10:30:53	R186	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
10:30:53	R186	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
10:33:48	R186	On 02/02/2023			Bond Future	1	142,700,000	0.00 Client	Buy
10:39:25	R186	On 03/11/2022			Bond Future	1	32,500,000	0.00 Member	Buy
10:39:25	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Member	Sell
10:55:32	R186	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Sell
10:55:32	R186	On 03/11/2022			Bond Future	1	12,500,000	0.00 Client	Buy
10:55:32	R186	On 03/11/2022			Bond Future	1	32,500,000	0.00 Member	Sell
10:55:32	R186	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Buy
10:55:32	R186	On 03/11/2022			Bond Future	1	32,500,000	0.00 Client	Buy
10:56:28	R186	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Sell
11:07:42	R186	On 02/02/2023			Bond Future	1	1,100,000	0.00 Client	Buy
11:47:54	R186	On 02/02/2023			Bond Future	1	49,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>19</b>	<b>595,600,000</b>	<b>0.00</b>	
13:29:18	R2030	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
13:31:16	R2030	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
13:32:31	R2030	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
13:32:31	R2030	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
17:46:47	R2032	On 03/11/2022	11.45	Put	Bond Future	1	400,000	0.00 Client	Buy
17:46:47	R2032	On 03/11/2022	11.45	Put	Bond Future	1	400,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>800,000</b>	<b>0.00</b>	
9:51:57	R2035	On 02/02/2023			Bond Future	1	540,300,000	0.00 Member	Buy
9:51:57	R2035	On 02/02/2023			Bond Future	1	38,300,000	0.00 Member	Sell
10:08:16	R2035	On 02/02/2023			Bond Future	1	300,000,000	0.00 Client	Sell
10:08:16	R2035	On 02/02/2023			Bond Future	1	300,000,000	0.00 Member	Buy
10:08:16	R2035	On 02/02/2023			Bond Future	1	300,000,000	0.00 Member	Sell
10:08:17	R2035	On 02/02/2023			Bond Future	1	162,000,000	0.00 Member	Sell
10:08:17	R2035	On 02/02/2023			Bond Future	1	40,000,000	0.00 Member	Sell
10:08:17	R2035	On 02/02/2023			Bond Future	1	40,000,000	0.00 Client	Sell
10:08:17	R2035	On 02/02/2023			Bond Future	1	38,300,000	0.00 Member	Buy
10:08:17	R2035	On 02/02/2023			Bond Future	1	38,300,000	0.00 Client	Sell
10:08:17	R2035	On 02/02/2023			Bond Future	1	162,000,000	0.00 Member	Buy
10:08:17	R2035	On 02/02/2023			Bond Future	1	162,000,000	0.00 Client	Sell
10:08:17	R2035	On 02/02/2023			Bond Future	1	40,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>13</b>	<b>2,161,200,000</b>	<b>0.00</b>	
16:22:33	R2037	On 03/11/2022			Bond Future	1	147,400,000	0.00 Member	Buy
16:22:33	R2037	On 02/02/2023			Bond Future	1	147,400,000	0.00 Member	Sell
16:41:47	R2037	On 02/02/2023			Bond Future	1	143,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:47	R2037	On 03/11/2022			Bond Future	1	143,600,000	0.00 Member	Sell
16:41:47	R2037	On 03/11/2022			Bond Future	1	147,400,000	0.00 Member	Buy
16:41:47	R2037	On 03/11/2022			Bond Future	1	147,400,000	0.00 Member	Sell
16:41:47	R2037	On 02/02/2023			Bond Future	1	147,400,000	0.00 Member	Buy
16:41:47	R2037	On 02/02/2023			Bond Future	1	147,400,000	0.00 Member	Sell
17:07:59	R2037	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Sell
17:07:59	R2037	On 02/02/2023			Bond Future	1	143,600,000	0.00 Member	Sell
17:07:59	R2037	On 02/02/2023			Bond Future	1	3,800,000	0.00 Client	Buy
17:07:59	R2037	On 02/02/2023			Bond Future	1	143,600,000	0.00 Client	Buy
17:07:59	R2037	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Buy
17:08:44	R2037	On 03/11/2022			Bond Future	1	143,600,000	0.00 Member	Buy
17:08:44	R2037	On 03/11/2022			Bond Future	1	143,600,000	0.00 Client	Sell
17:08:44	R2037	On 03/11/2022			Bond Future	1	3,800,000	0.00 Client	Sell
17:08:44	R2037	On 03/11/2022			Bond Future	1	3,800,000	0.00 Member	Buy
17:08:44	R2037	On 03/11/2022			Bond Future	1	3,800,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>18</b>	<b>1,768,800,000</b>	<b>0.00</b>	
16:22:33	R2040	On 02/02/2023			Bond Future	1	291,700,000	0.00 Member	Buy
16:22:33	R2040	On 03/11/2022			Bond Future	1	291,700,000	0.00 Member	Sell
16:22:33	R2040	On 03/11/2022			Bond Future	1	291,700,000	0.00 Member	Buy
16:22:33	R2040	On 02/02/2023			Bond Future	1	291,700,000	0.00 Member	Sell
16:44:08	R2040	On 03/11/2022			Bond Future	1	14,500,000	0.00 Member	Sell
16:44:08	R2040	On 03/11/2022			Bond Future	1	291,700,000	0.00 Member	Buy
16:44:23	R2040	On 02/02/2023			Bond Future	1	12,900,000	0.00 Member	Buy
16:44:23	R2040	On 02/02/2023			Bond Future	1	291,700,000	0.00 Member	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	4,600,000	0.00 Member	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	34,300,000	0.00 Member	Buy
17:12:36	R2040	On 03/11/2022			Bond Future	1	4,600,000	0.00 Member	Buy
17:12:36	R2040	On 03/11/2022			Bond Future	1	4,600,000	0.00 Client	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	4,100,000	0.00 Member	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	12,100,000	0.00 Client	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	12,100,000	0.00 Member	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	19,900,000	0.00 Member	Buy
17:12:36	R2040	On 03/11/2022			Bond Future	1	19,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	19,900,000	0.00 Member	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	34,300,000	0.00 Member	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	34,300,000	0.00 Client	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	15,000,000	0.00 Client	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	64,200,000	0.00 Member	Buy
17:12:36	R2040	On 03/11/2022			Bond Future	1	64,200,000	0.00 Member	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	4,100,000	0.00 Client	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	64,200,000	0.00 Client	Sell
17:12:36	R2040	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Buy
17:12:36	R2040	On 03/11/2022			Bond Future	1	4,100,000	0.00 Member	Buy
17:12:36	R2040	On 03/11/2022			Bond Future	1	12,100,000	0.00 Member	Buy
17:12:37	R2040	On 03/11/2022			Bond Future	1	5,300,000	0.00 Member	Sell
17:12:37	R2040	On 03/11/2022			Bond Future	1	91,900,000	0.00 Member	Buy
17:12:37	R2040	On 03/11/2022			Bond Future	1	7,400,000	0.00 Client	Sell
17:12:37	R2040	On 03/11/2022			Bond Future	1	7,400,000	0.00 Member	Sell
17:12:37	R2040	On 03/11/2022			Bond Future	1	7,400,000	0.00 Member	Buy
17:12:37	R2040	On 03/11/2022			Bond Future	1	5,300,000	0.00 Client	Sell
17:12:37	R2040	On 03/11/2022			Bond Future	1	5,300,000	0.00 Member	Buy
17:12:37	R2040	On 03/11/2022			Bond Future	1	91,900,000	0.00 Client	Sell
17:12:37	R2040	On 03/11/2022			Bond Future	1	5,500,000	0.00 Member	Buy
17:12:37	R2040	On 03/11/2022			Bond Future	1	5,500,000	0.00 Client	Sell
17:12:37	R2040	On 03/11/2022			Bond Future	1	5,500,000	0.00 Member	Sell
17:12:37	R2040	On 03/11/2022			Bond Future	1	12,900,000	0.00 Member	Buy
17:12:37	R2040	On 03/11/2022			Bond Future	1	12,900,000	0.00 Client	Sell
17:12:37	R2040	On 03/11/2022			Bond Future	1	12,900,000	0.00 Member	Sell
17:12:37	R2040	On 03/11/2022			Bond Future	1	91,900,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	14,500,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	5,500,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	5,300,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	4,100,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	12,100,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	12,100,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	34,300,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	5,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	91,900,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	91,900,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	91,900,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	7,400,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	12,900,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	34,300,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	15,000,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	7,400,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	64,200,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	64,200,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	4,600,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	4,100,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	64,200,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	4,100,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	7,400,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	12,900,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	5,300,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	4,600,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	19,900,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	14,500,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	19,900,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	19,900,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	14,500,000	0.00 Member	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	5,500,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	5,500,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	12,100,000	0.00 Client	Buy
17:17:52	R2040	On 02/02/2023			Bond Future	1	34,300,000	0.00 Member	Sell
17:17:52	R2040	On 02/02/2023			Bond Future	1	4,600,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>82</b>	<b>3,471,400,000</b>	<b>0.00</b>	
9:52:14	R213	On 02/02/2023			Bond Future	1	75,000,000	0.00 Member	Sell
11:48:27	R213	On 02/02/2023			Bond Future	1	75,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>150,000,000</b>	<b>0.00</b>	
9:52:14	R214	On 02/02/2023			Bond Future	1	34,000,000	0.00 Member	Buy
11:48:58	R214	On 02/02/2023			Bond Future	1	34,000,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>68,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>168</b>	<b>8,217,960,000</b>	<b>0.00</b>	