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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:28:31	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Member	Sell
10:38:43	GOVI	On 03/11/2022		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					2	60,000	0.00	
13:04:39	I2046	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Sell
13:04:39	I2046	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Buy
13:38:10	I2046	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Sell
13:38:10	I2046	On 03/11/2022		Bond Future	1	500,000	0.00 Client	Buy
Total for I2046 Bond Future					4	2,000,000	0.00	
13:04:39	I2050	On 03/11/2022		Bond Future	1	800,000	0.00 Member	Sell
13:04:39	I2050	On 03/11/2022		Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:37:34	I2050	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
13:37:34	I2050	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
Total for I2050 Bond Future						4	3,200,000	0.00	
9:06:02	R186	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Buy
9:06:02	R186	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
9:10:50	R186	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
9:10:50	R186	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Sell
9:10:50	R186	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
9:10:50	R186	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
9:10:50	R186	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
12:34:53	R186	On 03/11/2022			Bond Future	1	126,600,000	0.00 Member	Buy
12:34:53	R186	On 03/11/2022			Bond Future	1	117,500,000	0.00 Member	Sell
14:15:30	R186	On 03/11/2022			Bond Future	1	117,500,000	0.00 Client	Sell
14:15:30	R186	On 03/11/2022			Bond Future	1	8,300,000	0.00 Member	Buy
14:15:30	R186	On 03/11/2022			Bond Future	1	8,300,000	0.00 Member	Sell
14:15:30	R186	On 03/11/2022			Bond Future	1	117,500,000	0.00 Member	Buy
14:15:30	R186	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Sell
14:15:30	R186	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
14:15:30	R186	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
14:15:30	R186	On 03/11/2022			Bond Future	1	8,300,000	0.00 Client	Sell
14:31:18	R186	On 03/11/2022			Bond Future	1	56,800,000	0.00 Member	Buy
14:31:18	R186	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
15:05:46	R186	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
15:05:46	R186	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
15:06:11	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
15:06:11	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
15:07:08	R186	On 03/11/2022			Bond Future	1	6,400,000	0.00 Client	Sell
15:07:08	R186	On 03/11/2022			Bond Future	1	6,400,000	0.00 Client	Buy
15:40:29	R186	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Sell
15:40:29	R186	On 03/11/2022			Bond Future	1	21,600,000	0.00 Member	Buy
15:40:29	R186	On 03/11/2022			Bond Future	1	21,600,000	0.00 Client	Sell
15:40:29	R186	On 03/11/2022			Bond Future	1	21,600,000	0.00 Member	Sell
15:40:29	R186	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:40:29	R186	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
15:40:29	R186	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
15:40:29	R186	On 03/11/2022			Bond Future	1	31,600,000	0.00 Client	Sell
15:40:29	R186	On 03/11/2022			Bond Future	1	31,600,000	0.00 Member	Buy
15:40:29	R186	On 03/11/2022			Bond Future	1	31,600,000	0.00 Member	Sell
15:40:29	R186	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R186 Bond Future						36	755,400,000	0.00	
12:34:53	R2023	On 03/11/2022			Bond Future	1	969,000,000	0.00 Member	Sell
12:34:53	R2023	On 03/11/2022			Bond Future	1	893,000,000	0.00 Member	Buy
13:20:47	R2023	On 03/11/2022			Bond Future	1	42,000,000	0.00 Member	Sell
14:19:36	R2023	On 03/11/2022			Bond Future	1	69,500,000	0.00 Client	Buy
14:19:36	R2023	On 03/11/2022			Bond Future	1	893,000,000	0.00 Client	Buy
14:19:36	R2023	On 03/11/2022			Bond Future	1	6,500,000	0.00 Member	Sell
14:19:36	R2023	On 03/11/2022			Bond Future	1	69,500,000	0.00 Member	Sell
14:19:36	R2023	On 03/11/2022			Bond Future	1	6,500,000	0.00 Member	Buy
14:19:36	R2023	On 03/11/2022			Bond Future	1	893,000,000	0.00 Member	Sell
14:19:36	R2023	On 03/11/2022			Bond Future	1	6,500,000	0.00 Client	Buy
14:19:36	R2023	On 03/11/2022			Bond Future	1	69,500,000	0.00 Member	Buy
16:53:54	R2023	On 03/11/2022			Bond Future	1	23,500,000	0.00 Member	Buy
16:54:40	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
16:54:40	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
16:54:40	R2023	On 03/11/2022			Bond Future	1	18,100,000	0.00 Member	Sell
16:54:40	R2023	On 03/11/2022			Bond Future	1	18,100,000	0.00 Member	Buy
16:54:40	R2023	On 03/11/2022			Bond Future	1	23,500,000	0.00 Member	Sell
16:54:40	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
16:54:40	R2023	On 03/11/2022			Bond Future	1	23,500,000	0.00 Client	Buy
16:54:40	R2023	On 03/11/2022			Bond Future	1	18,100,000	0.00 Client	Buy
Total for R2023 Bond Future						20	4,044,000,000	0.00	
8:41:40	R2030	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
8:41:40	R2030	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:55:21	R2030	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
10:55:21	R2030	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
15:01:32	R2030	On 03/11/2022			Bond Future	1	6,400,000	0.00 Member	Buy
15:01:32	R2030	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Sell
17:37:20	R2030	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Buy
17:37:20	R2030	On 03/11/2022			Bond Future	1	3,200,000	0.00 Client	Sell
17:37:20	R2030	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Buy
17:37:20	R2030	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Sell
17:37:20	R2030	On 03/11/2022			Bond Future	1	3,200,000	0.00 Client	Sell
Total for R2030 Bond Future						11	31,600,000	0.00	
14:51:24	R2032	On 03/11/2022			Bond Future	1	117,000,000	0.00 Member	Buy
16:36:54	R2032	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Sell
16:37:52	R2032	On 03/11/2022			Bond Future	1	2,400,000	0.00 Member	Sell
16:37:52	R2032	On 03/11/2022			Bond Future	1	53,500,000	0.00 Member	Buy
16:37:52	R2032	On 03/11/2022			Bond Future	1	53,500,000	0.00 Member	Sell
16:37:52	R2032	On 03/11/2022			Bond Future	1	2,400,000	0.00 Member	Buy
16:37:52	R2032	On 03/11/2022			Bond Future	1	2,400,000	0.00 Client	Sell
16:37:52	R2032	On 03/11/2022			Bond Future	1	56,200,000	0.00 Member	Buy
16:37:52	R2032	On 03/11/2022			Bond Future	1	53,500,000	0.00 Client	Sell
16:37:52	R2032	On 03/11/2022			Bond Future	1	4,900,000	0.00 Client	Sell
16:37:52	R2032	On 03/11/2022			Bond Future	1	56,200,000	0.00 Client	Sell
16:37:52	R2032	On 03/11/2022			Bond Future	1	56,200,000	0.00 Member	Sell
16:37:52	R2032	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Buy
17:14:49	R2032	On 03/11/2022			Bond Future	1	41,200,000	0.00 Member	Buy
17:14:49	R2032	On 03/11/2022			Bond Future	1	41,200,000	0.00 Member	Sell
17:41:29	R2032	On 03/11/2022			Bond Future	1	41,200,000	0.00 Member	Buy
17:41:29	R2032	On 03/11/2022			Bond Future	1	41,200,000	0.00 Client	Sell
Total for R2032 Bond Future						17	632,800,000	0.00	
10:29:04	R2035	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Sell
10:29:04	R2035	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:37:18	R2035	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Sell
11:37:18	R2035	On 02/02/2023			Bond Future	1	15,000,000	0.00 Client	Buy
14:32:11	R2035	On 03/11/2022			Bond Future	1	8,000,000	0.00 Member	Buy
14:32:11	R2035	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:41:12	R2035	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Buy
15:41:12	R2035	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Sell
15:41:12	R2035	On 03/11/2022			Bond Future	1	4,600,000	0.00 Member	Sell
15:41:12	R2035	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:41:12	R2035	On 03/11/2022			Bond Future	1	2,900,000	0.00 Client	Sell
15:41:12	R2035	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
15:41:12	R2035	On 03/11/2022			Bond Future	1	4,600,000	0.00 Member	Buy
15:41:12	R2035	On 03/11/2022			Bond Future	1	4,600,000	0.00 Client	Sell
Total for R2035 Bond Future						14	92,000,000	0.00	
10:33:56	R2044	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Buy
10:33:56	R2044	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Sell
10:44:22	R2044	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Buy
10:44:22	R2044	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Sell
16:17:35	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
16:17:35	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	10,200,000	0.00 Member	Sell
16:17:35	R2044	On 03/11/2022			Bond Future	1	10,200,000	0.00 Client	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Sell
16:17:35	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	2,100,000	0.00 Client	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
16:17:35	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	10,200,000	0.00 Member	Buy
16:17:35	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
16:17:35	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:17:35	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2044 Bond Future						21	90,000,000	0.00	
11:09:55	R2048	On 03/11/2022			Bond Future	1	83,600,000	0.00 Member	Buy
11:09:55	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	25,700,000	0.00 Member	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	25,700,000	0.00 Client	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Buy
12:12:00	R2048	On 03/11/2022			Bond Future	1	2,400,000	0.00 Client	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
12:12:00	R2048	On 03/11/2022			Bond Future	1	25,700,000	0.00 Member	Buy
12:12:00	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
12:12:00	R2048	On 03/11/2022			Bond Future	1	2,400,000	0.00 Member	Buy
12:12:00	R2048	On 03/11/2022			Bond Future	1	2,400,000	0.00 Member	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	51,800,000	0.00 Member	Buy
12:12:00	R2048	On 03/11/2022			Bond Future	1	51,800,000	0.00 Member	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
12:12:00	R2048	On 03/11/2022			Bond Future	1	51,800,000	0.00 Client	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
12:12:00	R2048	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
12:12:00	R2048	On 03/11/2022			Bond Future	1	1,700,000	0.00 Client	Sell
12:46:54	R2048	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Sell
12:46:54	R2048	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
15:14:40	R2048	On 03/11/2022			Bond Future	1	7,600,000	0.00 Member	Buy
15:14:40	R2048	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
17:40:03	R2048	On 03/11/2022			Bond Future	1	6,400,000	0.00 Client	Sell
17:40:03	R2048	On 03/11/2022			Bond Future	1	6,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:40:03	R2048	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
17:40:03	R2048	On 03/11/2022			Bond Future	1	6,400,000	0.00 Member	Buy
17:40:03	R2048	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2048 Bond Future						34	367,800,000	0.00	
11:17:00	R209	On 03/11/2022	11.50	Call	Bond Future	1	16,400,000	0.00 Member	Buy
11:17:00	R209	On 03/11/2022	10.90	Call	Bond Future	1	16,400,000	0.00 Member	Sell
11:19:27	R209	On 03/11/2022	10.90	Call	Bond Future	1	16,400,000	0.00 Client	Buy
11:19:51	R209	On 03/11/2022	11.50	Call	Bond Future	1	16,400,000	0.00 Client	Sell
15:14:40	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
17:39:06	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
Total for R209 Bond Future						6	65,800,000	0.00	
12:42:48	R213	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
12:42:48	R213	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
14:13:45	R213	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
14:13:45	R213	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
Total for R213 Bond Future						4	2,400,000	0.00	
Grand Total for all Instruments						173	6,087,060,000	0.00	