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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:12:32	GOVI	On 03/11/2022		GOVI	1	70,000	0.00 Member	Buy
15:12:32	GOVI	On 03/11/2022		GOVI	1	70,000	0.00 Member	Sell
Total for GOVI GOVI					2	140,000	0.00	
15:03:13	I2025	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Buy
15:03:13	I2025	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Sell
16:24:07	I2025	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Buy
16:24:07	I2025	On 03/11/2022		Bond Future	1	700,000	0.00 Client	Sell
Total for I2025 Bond Future					4	2,800,000	0.00	
11:00:44	R186	On 03/11/2022		Bond Future	1	400,000	0.00 Member	Buy
11:00:44	R186	On 03/11/2022		Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:04:46	R186	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
16:04:46	R186	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Buy
17:34:35	R186	On 03/11/2022			Bond Future	1	2,000,000	0.00 Client	Buy
17:34:35	R186	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R186 Bond Future						6	8,800,000	0.00	
13:44:50	R2030	On 03/11/2022			Bond Future	1	2,700,000	0.00 Member	Sell
13:44:50	R2030	On 03/11/2022			Bond Future	1	2,700,000	0.00 Member	Buy
16:50:51	R2030	On 03/11/2022			Bond Future	1	2,700,000	0.00 Member	Sell
16:50:51	R2030	On 03/11/2022			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R2030 Bond Future						4	10,800,000	0.00	
11:54:55	R2032	On 03/11/2022			Bond Future	1	2,500,000	0.00 Member	Buy
11:54:55	R2032	On 03/11/2022			Bond Future	1	2,500,000	0.00 Member	Sell
13:36:22	R2032	On 03/11/2022			Bond Future	1	2,500,000	0.00 Member	Buy
13:36:22	R2032	On 03/11/2022			Bond Future	1	2,500,000	0.00 Client	Sell
13:44:50	R2032	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Sell
13:44:50	R2032	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Buy
13:55:12	R2032	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Sell
13:55:12	R2032	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Buy
16:50:10	R2032	On 03/11/2022			Bond Future	1	4,300,000	0.00 Client	Buy
16:50:10	R2032	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Sell
Total for R2032 Bond Future						10	30,400,000	0.00	
15:45:22	R2037	On 02/02/2023			Bond Future	1	485,000,000	0.00 Member	Sell
15:45:22	R2037	On 02/02/2023			Bond Future	1	485,000,000	0.00 Member	Buy
15:56:21	R2037	On 02/02/2023			Bond Future	1	485,000,000	0.00 Member	Sell
15:56:21	R2037	On 02/02/2023			Bond Future	1	485,000,000	0.00 Client	Buy
Total for R2037 Bond Future						4	1,940,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:33	R2048	On 03/11/2022			Bond Future	1	128,600,000	0.00 Member	Buy
14:18:33	R2048	On 03/11/2022			Bond Future	1	25,400,000	0.00 Member	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
17:18:11	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	4,000,000	0.00 Client	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	26,200,000	0.00 Member	Buy
17:18:11	R2048	On 03/11/2022			Bond Future	1	26,200,000	0.00 Client	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	62,500,000	0.00 Member	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	26,200,000	0.00 Member	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	5,900,000	0.00 Member	Buy
17:18:11	R2048	On 03/11/2022			Bond Future	1	62,500,000	0.00 Member	Buy
17:18:11	R2048	On 03/11/2022			Bond Future	1	4,100,000	0.00 Client	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	62,500,000	0.00 Client	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	5,900,000	0.00 Member	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	4,100,000	0.00 Member	Buy
17:18:11	R2048	On 03/11/2022			Bond Future	1	4,100,000	0.00 Member	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Buy
17:18:11	R2048	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Sell
17:18:11	R2048	On 03/11/2022			Bond Future	1	5,900,000	0.00 Client	Sell
Total for R2048 Bond Future						20	463,600,000	0.00	
13:44:50	R213	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Sell
13:44:50	R213	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Buy
16:49:26	R213	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Sell
16:49:26	R213	On 03/11/2022			Bond Future	1	4,900,000	0.00 Client	Buy
Total for R213 Bond Future						4	19,600,000	0.00	
9:49:18	R214	On 03/11/2022			Bond Future	1	6,800,000	0.00 Member	Sell
9:49:18	R214	On 03/11/2022			Bond Future	1	8,000,000	0.00 Member	Buy
13:42:25	R214	On 03/11/2022			Bond Future	1	6,800,000	0.00 Member	Buy
13:42:25	R214	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:42:25	R214	On 03/11/2022		Bond Future	1	1,200,000	0.00 Client	Sell
13:42:25	R214	On 03/11/2022		Bond Future	1	1,200,000	0.00 Member	Sell
13:42:25	R214	On 03/11/2022		Bond Future	1	6,800,000	0.00 Client	Sell
Total for R214 Bond Future					7	32,000,000	0.00	
Grand Total for all Instruments					61	2,508,140,000	0.00	