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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:23	GOVI	On 03/11/2022		GOVI	1	40,000	0.00 Member	Sell
16:33:00	GOVI	On 03/11/2022		GOVI	1	40,000	0.00 Client	Buy
Total for GOVI GOVI					2	80,000	0.00	
9:22:45	R186	On 03/11/2022		Bond Future	1	800,000	0.00 Member	Buy
9:22:45	R186	On 03/11/2022		Bond Future	1	800,000	0.00 Member	Sell
9:27:21	R186	On 03/11/2022		Bond Future	1	4,800,000	0.00 Member	Sell
9:44:29	R186	On 03/11/2022		Bond Future	1	4,600,000	0.00 Member	Sell
9:44:29	R186	On 03/11/2022		Bond Future	1	4,600,000	0.00 Member	Buy
10:16:52	R186	On 03/11/2022		Bond Future	1	1,200,000	0.00 Member	Buy
11:00:42	R186	On 03/11/2022		Bond Future	1	4,600,000	0.00 Member	Sell
11:00:42	R186	On 03/11/2022		Bond Future	1	4,600,000	0.00 Client	Buy
11:17:49	R186	On 03/11/2022		Bond Future	1	4,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:22:25	R186	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R186 Bond Future						10	32,000,000	0.00	
9:20:31	R2023	On 03/11/2022			Bond Future	1	82,300,000	0.00 Member	Sell
9:20:31	R2023	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
9:48:48	R2023	On 03/11/2022			Bond Future	1	46,100,000	0.00 Member	Buy
9:48:48	R2023	On 03/11/2022			Bond Future	1	46,100,000	0.00 Member	Sell
9:48:48	R2023	On 03/11/2022			Bond Future	1	46,100,000	0.00 Client	Buy
9:48:49	R2023	On 03/11/2022			Bond Future	1	35,400,000	0.00 Client	Buy
9:48:49	R2023	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
9:48:49	R2023	On 03/11/2022			Bond Future	1	35,400,000	0.00 Member	Sell
9:48:49	R2023	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
9:48:49	R2023	On 03/11/2022			Bond Future	1	35,400,000	0.00 Member	Buy
14:29:37	R2023	On 03/11/2022			Bond Future	1	555,400,000	0.00 Member	Sell
14:39:04	R2023	On 03/11/2022			Bond Future	1	9,200,000	0.00 Member	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	52,600,000	0.00 Member	Sell
14:45:40	R2023	On 03/11/2022			Bond Future	1	3,900,000	0.00 Member	Sell
14:45:40	R2023	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Sell
14:45:40	R2023	On 03/11/2022			Bond Future	1	105,300,000	0.00 Member	Sell
14:45:40	R2023	On 03/11/2022			Bond Future	1	20,000,000	0.00 Member	Sell
14:45:40	R2023	On 03/11/2022			Bond Future	1	20,000,000	0.00 Client	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	20,000,000	0.00 Member	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	3,900,000	0.00 Client	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	93,100,000	0.00 Client	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	105,300,000	0.00 Client	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	93,100,000	0.00 Member	Sell
14:45:40	R2023	On 03/11/2022			Bond Future	1	93,100,000	0.00 Member	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Sell
14:45:40	R2023	On 03/11/2022			Bond Future	1	52,600,000	0.00 Client	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	52,600,000	0.00 Member	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	3,900,000	0.00 Member	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	105,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:45:40	R2023	On 03/11/2022			Bond Future	1	4,200,000	0.00 Client	Buy
14:45:40	R2023	On 03/11/2022			Bond Future	1	1,400,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	31,100,000	0.00 Member	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	29,600,000	0.00 Member	Sell
14:45:41	R2023	On 03/11/2022			Bond Future	1	17,300,000	0.00 Member	Sell
14:45:41	R2023	On 03/11/2022			Bond Future	1	17,300,000	0.00 Member	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	87,100,000	0.00 Member	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	43,300,000	0.00 Member	Sell
14:45:41	R2023	On 03/11/2022			Bond Future	1	29,600,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	29,600,000	0.00 Member	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	43,300,000	0.00 Member	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	16,300,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	16,300,000	0.00 Member	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	30,000,000	0.00 Member	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	17,300,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	7,000,000	0.00 Member	Sell
14:45:41	R2023	On 03/11/2022			Bond Future	1	7,000,000	0.00 Member	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	30,000,000	0.00 Member	Sell
14:45:41	R2023	On 03/11/2022			Bond Future	1	31,100,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	9,200,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	7,000,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	87,100,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	9,200,000	0.00 Member	Sell
14:45:41	R2023	On 03/11/2022			Bond Future	1	30,000,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Sell
14:45:41	R2023	On 03/11/2022			Bond Future	1	4,000,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	43,300,000	0.00 Client	Buy
14:45:41	R2023	On 03/11/2022			Bond Future	1	16,300,000	0.00 Member	Sell
14:45:41	R2023	On 03/11/2022			Bond Future	1	31,100,000	0.00 Member	Sell
14:45:41	R2023	On 03/11/2022			Bond Future	1	87,100,000	0.00 Member	Sell
Total for R2023 Bond Future						62	2,550,800,000	0.00	
9:27:21	R2032	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:27:21	R2032	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Buy
10:59:16	R2032	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Sell
10:59:16	R2032	On 03/11/2022			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R2032 Bond Future						4	12,800,000	0.00	
10:08:38	R2035	On 02/02/2023			Bond Future	1	150,000,000	0.00 Member	Sell
10:08:38	R2035	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Buy
10:14:27	R2035	On 02/02/2023			Bond Future	1	100,000,000	0.00 Member	Sell
10:14:27	R2035	On 02/02/2023			Bond Future	1	100,000,000	0.00 Client	Buy
10:14:27	R2035	On 02/02/2023			Bond Future	1	100,000,000	0.00 Member	Buy
10:14:27	R2035	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
10:14:27	R2035	On 02/02/2023			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2035 Bond Future						7	600,000,000	0.00	
9:45:08	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
9:45:08	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
9:55:49	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
9:55:49	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
10:02:31	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
10:02:31	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
10:04:35	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
10:04:35	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
Total for R2037 Bond Future						8	2,400,000	0.00	
15:59:47	R2040	On 03/11/2022			Bond Future	1	12,000,000	0.00 Member	Sell
16:35:05	R2040	On 03/11/2022			Bond Future	1	12,000,000	0.00 Client	Buy
Total for R2040 Bond Future						2	24,000,000	0.00	
9:54:40	R2044	On 04/05/2023	12.25	Put	Bond Future	1	150,000,000	0.00 Member	Sell
9:54:40	R2044	On 04/05/2023	12.25	Put	Bond Future	1	150,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:07	R2044	On 04/05/2023	12.25	Put	Bond Future	1	150,000,000	0.00 Member	Buy
11:19:27	R2044	On 03/11/2022			Bond Future	1	75,100,000	0.00 Member	Sell
11:19:27	R2044	On 03/11/2022			Bond Future	1	20,600,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	5,000,000	0.00 Client	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	3,300,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	7,600,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	6,200,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	14,000,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
11:34:51	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Client	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	3,300,000	0.00 Member	Sell
11:34:51	R2044	On 03/11/2022			Bond Future	1	7,600,000	0.00 Member	Sell
11:34:51	R2044	On 03/11/2022			Bond Future	1	7,600,000	0.00 Client	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	6,200,000	0.00 Member	Sell
11:34:51	R2044	On 03/11/2022			Bond Future	1	14,000,000	0.00 Member	Sell
11:34:51	R2044	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Sell
11:34:51	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Sell
11:34:51	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	6,600,000	0.00 Member	Sell
11:34:51	R2044	On 03/11/2022			Bond Future	1	6,600,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	1,100,000	0.00 Client	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Sell
11:34:51	R2044	On 03/11/2022			Bond Future	1	4,400,000	0.00 Client	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	14,000,000	0.00 Client	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	6,600,000	0.00 Client	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	6,200,000	0.00 Client	Buy
11:34:51	R2044	On 03/11/2022			Bond Future	1	3,300,000	0.00 Client	Buy
11:34:52	R2044	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
11:34:52	R2044	On 03/11/2022			Bond Future	1	20,600,000	0.00 Client	Buy
11:34:52	R2044	On 03/11/2022			Bond Future	1	20,600,000	0.00 Member	Sell
11:34:52	R2044	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
11:34:52	R2044	On 03/11/2022			Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:31:22	R2044	On 04/05/2023	12.25	Put	Bond Future	1	2,700,000	0.00 Member	Sell
14:37:37	R2044	On 04/05/2023	12.25	Put	Bond Future	1	73,300,000	0.00 Member	Sell
14:37:37	R2044	On 04/05/2023	12.25	Put	Bond Future	1	73,300,000	0.00 Member	Buy
14:37:37	R2044	On 04/05/2023	12.25	Put	Bond Future	1	73,300,000	0.00 Client	Sell
14:37:37	R2044	On 04/05/2023	12.25	Put	Bond Future	1	3,900,000	0.00 Member	Buy
14:37:37	R2044	On 04/05/2023	12.25	Put	Bond Future	1	800,000	0.00 Member	Sell
14:37:37	R2044	On 04/05/2023	12.25	Put	Bond Future	1	3,900,000	0.00 Client	Sell
14:37:37	R2044	On 04/05/2023	12.25	Put	Bond Future	1	3,900,000	0.00 Member	Sell
14:37:37	R2044	On 04/05/2023	12.25	Put	Bond Future	1	800,000	0.00 Client	Sell
14:37:37	R2044	On 04/05/2023	12.25	Put	Bond Future	1	800,000	0.00 Member	Buy
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	2,700,000	0.00 Client	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	10,400,000	0.00 Member	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	7,300,000	0.00 Member	Buy
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	7,300,000	0.00 Client	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	7,300,000	0.00 Member	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	3,800,000	0.00 Client	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	10,400,000	0.00 Client	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	46,200,000	0.00 Member	Buy
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	46,200,000	0.00 Member	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	1,600,000	0.00 Member	Buy
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	1,600,000	0.00 Client	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	1,600,000	0.00 Member	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	3,800,000	0.00 Member	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	2,700,000	0.00 Member	Buy
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	46,200,000	0.00 Client	Sell
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	3,800,000	0.00 Member	Buy
14:37:38	R2044	On 04/05/2023	12.25	Put	Bond Future	1	10,400,000	0.00 Member	Buy
15:16:01	R2044	On 03/11/2022			Bond Future	1	26,500,000	0.00 Member	Sell
15:27:01	R2044	On 03/11/2022			Bond Future	1	26,500,000	0.00 Member	Buy
15:31:30	R2044	On 03/11/2022			Bond Future	1	26,500,000	0.00 Member	Sell
15:31:30	R2044	On 03/11/2022			Bond Future	1	26,500,000	0.00 Member	Buy
16:05:05	R2044	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:05:05	R2044	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:19:15	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
16:19:15	R2044	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:24	R2044	On 03/11/2022			Bond Future	1	26,500,000	0.00 Member	Buy
16:52:24	R2044	On 03/11/2022			Bond Future	1	26,500,000	0.00 Client	Sell
16:53:50	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
16:53:50	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Buy
16:53:50	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
16:53:50	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
16:53:50	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
Total for R2044 Bond Future						79	1,365,400,000	0.00	
10:29:27	R2048	On 03/11/2022			Bond Future	1	26,500,000	0.00 Member	Sell
11:11:27	R2048	On 03/11/2022			Bond Future	1	4,500,000	0.00 Member	Buy
11:12:57	R2048	On 03/11/2022			Bond Future	1	22,000,000	0.00 Client	Buy
11:12:57	R2048	On 03/11/2022			Bond Future	1	22,000,000	0.00 Member	Sell
11:12:57	R2048	On 03/11/2022			Bond Future	1	22,000,000	0.00 Member	Buy
11:12:57	R2048	On 03/11/2022			Bond Future	1	4,500,000	0.00 Member	Sell
11:12:57	R2048	On 03/11/2022			Bond Future	1	4,500,000	0.00 Client	Buy
13:48:15	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
13:48:15	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
14:12:04	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
14:12:04	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
Total for R2048 Bond Future						11	108,400,000	0.00	
9:58:57	R209	On 03/11/2022			Bond Future	1	6,600,000	0.00 Member	Sell
9:58:57	R209	On 03/11/2022			Bond Future	1	6,600,000	0.00 Member	Buy
10:57:54	R209	On 03/11/2022			Bond Future	1	6,600,000	0.00 Member	Sell
10:57:54	R209	On 03/11/2022			Bond Future	1	6,600,000	0.00 Client	Buy
Total for R209 Bond Future						4	26,400,000	0.00	
9:27:21	R213	On 03/11/2022			Bond Future	1	37,700,000	0.00 Member	Sell
9:27:21	R213	On 03/11/2022			Bond Future	1	19,700,000	0.00 Member	Buy
11:02:30	R213	On 03/11/2022			Bond Future	1	19,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:30	R213	On 03/11/2022			Bond Future	1	18,000,000	0.00 Member	Sell
11:02:30	R213	On 03/11/2022			Bond Future	1	19,700,000	0.00 Member	Sell
11:02:30	R213	On 03/11/2022			Bond Future	1	18,000,000	0.00 Client	Buy
11:02:30	R213	On 03/11/2022			Bond Future	1	18,000,000	0.00 Member	Buy
16:30:27	R213	On 03/11/2022			Bond Future	1	69,000,000	0.00 Member	Sell
17:06:04	R213	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Buy
17:07:03	R213	On 03/11/2022			Bond Future	1	60,000,000	0.00 Member	Sell
17:07:03	R213	On 03/11/2022			Bond Future	1	60,000,000	0.00 Member	Buy
17:07:03	R213	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Sell
17:07:03	R213	On 03/11/2022			Bond Future	1	9,000,000	0.00 Client	Buy
17:07:03	R213	On 03/11/2022			Bond Future	1	60,000,000	0.00 Client	Buy
Total for R213 Bond Future						14	426,800,000	0.00	
13:48:15	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
13:48:15	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
14:11:25	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
14:11:25	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
Total for R214 Bond Future						4	2,400,000	0.00	
Grand Total for all Instruments						207	5,151,480,000	0.00	