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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/10/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:56:54	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Buy
10:50:20	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
9:32:18	I2029	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Sell
10:08:47	I2029	On 03/02/2022		Bond Future	1	1,000,000	0.00 Client	Buy
Total for I2029 Bond Future					2	2,000,000	0.00	
11:53:02	R2037	On 03/02/2022		Bond Future	1	7,900,000	0.00 Member	Sell
12:01:32	R2037	On 03/02/2022		Bond Future	1	3,600,000	0.00 Member	Buy
12:02:04	R2037	On 03/02/2022		Bond Future	1	3,000,000	0.00 Member	Sell
12:02:04	R2037	On 03/02/2022		Bond Future	1	3,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:04	R2037	On 03/02/2022			Bond Future	1	3,000,000	0.00 Member	Buy
12:02:04	R2037	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Sell
12:02:04	R2037	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Buy
12:02:04	R2037	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
12:02:04	R2037	On 03/02/2022			Bond Future	1	3,600,000	0.00 Member	Sell
12:02:04	R2037	On 03/02/2022			Bond Future	1	3,600,000	0.00 Client	Buy
Total for R2037 Bond Future						10	31,600,000	0.00	
12:07:32	R209	On 05/05/2022	12.00	Put	Bond Future	1	355,000,000	0.00 Member	Sell
12:07:32	R209	On 05/05/2022	9.75	Call	Bond Future	1	177,500,000	0.00 Member	Sell
12:07:32	R209	On 05/05/2022	10.75	Put	Bond Future	1	355,000,000	0.00 Member	Buy
12:07:32	R209	On 05/05/2022	10.75	Put	Bond Future	1	355,000,000	0.00 Member	Sell
12:07:32	R209	On 05/05/2022	12.00	Put	Bond Future	1	355,000,000	0.00 Member	Buy
12:07:32	R209	On 05/05/2022	9.75	Call	Bond Future	1	177,500,000	0.00 Member	Buy
12:11:03	R209	On 05/05/2022			Bond Future	1	134,000,000	0.00 Member	Buy
12:11:03	R209	On 05/05/2022			Bond Future	1	134,000,000	0.00 Member	Sell
12:15:30	R209	On 05/05/2022	12.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell
12:15:30	R209	On 05/05/2022	12.00	Put	Bond Future	1	355,000,000	0.00 Member	Buy
12:16:00	R209	On 05/05/2022	10.75	Put	Bond Future	1	25,000,000	0.00 Member	Buy
12:16:00	R209	On 05/05/2022	10.75	Put	Bond Future	1	355,000,000	0.00 Member	Sell
12:16:11	R209	On 05/05/2022	9.75	Call	Bond Future	1	12,500,000	0.00 Member	Sell
12:16:11	R209	On 05/05/2022	9.75	Call	Bond Future	1	177,500,000	0.00 Member	Buy
12:16:15	R209	On 05/05/2022			Bond Future	1	9,500,000	0.00 Member	Buy
12:16:15	R209	On 05/05/2022			Bond Future	1	134,000,000	0.00 Member	Sell
15:00:32	R209	On 05/05/2022			Bond Future	1	49,000,000	0.00 Member	Sell
15:00:32	R209	On 05/05/2022			Bond Future	1	49,000,000	0.00 Member	Buy
15:00:32	R209	On 05/05/2022			Bond Future	1	49,000,000	0.00 Client	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	47,500,000	0.00 Member	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	9,500,000	0.00 Client	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	3,000,000	0.00 Client	Buy
15:00:33	R209	On 05/05/2022			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
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
15:00:33	R209	On 05/05/2022			Bond Future	1	47,500,000	0.00 Client	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	47,500,000	0.00 Member	Sell
15:00:33	R209	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Sell
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	9,500,000	0.00 Member	Sell
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Buy
15:00:33	R209	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
15:07:15	R209	On 05/05/2022	9.75	Call	Bond Future	1	66,500,000	0.00 Member	Buy
15:07:15	R209	On 05/05/2022	9.75	Call	Bond Future	1	66,500,000	0.00 Member	Sell
15:07:15	R209	On 05/05/2022	9.75	Call	Bond Future	1	3,500,000	0.00 Client	Sell
15:07:15	R209	On 05/05/2022	9.75	Call	Bond Future	1	66,500,000	0.00 Client	Sell
15:07:15	R209	On 05/05/2022	9.75	Call	Bond Future	1	62,500,000	0.00 Member	Sell
15:07:15	R209	On 05/05/2022	9.75	Call	Bond Future	1	3,500,000	0.00 Member	Sell
15:07:15	R209	On 05/05/2022	9.75	Call	Bond Future	1	3,500,000	0.00 Member	Buy
15:07:15	R209	On 05/05/2022	9.75	Call	Bond Future	1	62,500,000	0.00 Client	Sell
15:07:15	R209	On 05/05/2022	9.75	Call	Bond Future	1	62,500,000	0.00 Member	Buy
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Client	Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Client	Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	12,500,000	0.00 Member	Buy
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Client	Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Buy
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Client	Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	12,500,000	0.00 Client	Sell
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Buy
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Buy
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Buy
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Buy
15:07:16	R209	On 05/05/2022	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Sell
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	7,500,000	0.00 Member	Sell
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	7,500,000	0.00 Client	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	125,000,000	0.00 Client	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Client	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	135,000,000	0.00 Member	Sell
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	135,000,000	0.00 Member	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	135,000,000	0.00 Client	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Sell
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Client	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Sell
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Client	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	125,000,000	0.00 Member	Sell
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	125,000,000	0.00 Member	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	7,500,000	0.00 Member	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:12:24	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Sell
15:12:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	25,000,000	0.00 Member	Sell
15:12:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Client	Buy
15:12:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Client	Buy
15:12:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:12:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Sell
15:12:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:12:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	25,000,000	0.00 Client	Buy
15:12:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	12,500,000	0.00 Member	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	135,000,000	0.00 Member	Buy
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	25,000,000	0.00 Client	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	135,000,000	0.00 Client	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	125,000,000	0.00 Member	Buy
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	125,000,000	0.00 Client	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	135,000,000	0.00 Member	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	7,500,000	0.00 Client	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	125,000,000	0.00 Member	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	7,500,000	0.00 Member	Buy
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	7,500,000	0.00 Member	Sell
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
15:16:14	R209	On 05/05/2022	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
Total for R209 Bond Future						120	6,129,000,000	0.00	
Grand Total for all Instruments						134	6,162,620,000	0.00	