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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:44:14	GOVI	On 03/11/2022		GOVI	1	80,000	0.00 Member	Buy
14:44:14	GOVI	On 03/11/2022		GOVI	1	80,000	0.00 Member	Sell
Total for GOVI GOVI					2	160,000	0.00	
10:23:40	I2050	On 03/11/2022		Bond Future	1	200,000	0.00 Member	Sell
10:23:40	I2050	On 03/11/2022		Bond Future	1	200,000	0.00 Member	Buy
10:45:32	I2050	On 03/11/2022		Bond Future	1	200,000	0.00 Member	Buy
10:45:32	I2050	On 03/11/2022		Bond Future	1	200,000	0.00 Client	Sell
Total for I2050 Bond Future					4	800,000	0.00	
9:01:48	R2030	On 03/11/2022		Bond Future	1	120,900,000	0.00 Member	Buy
9:24:24	R2030	On 03/11/2022		Bond Future	1	120,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:43:59	R2030	On 03/11/2022			Bond Future	1	230,000,000	0.00 Member	Sell
13:43:59	R2030	On 03/11/2022			Bond Future	1	230,000,000	0.00 Client	Buy
Total for R2030 Bond Future						4	701,800,000	0.00	
11:23:18	R2032	On 03/11/2022			Bond Future	1	79,700,000	0.00 Member	Sell
11:34:19	R2032	On 03/11/2022			Bond Future	1	79,700,000	0.00 Member	Buy
11:34:39	R2032	On 03/11/2022			Bond Future	1	79,700,000	0.00 Member	Sell
11:34:39	R2032	On 03/11/2022			Bond Future	1	79,700,000	0.00 Client	Buy
11:50:11	R2032	On 03/11/2022			Bond Future	1	79,700,000	0.00 Member	Buy
11:50:11	R2032	On 03/11/2022			Bond Future	1	79,700,000	0.00 Member	Sell
Total for R2032 Bond Future						6	478,200,000	0.00	
7:51:06	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
7:51:06	R2037	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Buy
11:08:13	R2037	On 03/11/2022			Bond Future	1	7,500,000	0.00 Member	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	1,600,000	0.00 Client	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
11:08:13	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	7,500,000	0.00 Client	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
11:08:13	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
11:08:13	R2037	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Buy
11:08:13	R2037	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	7,500,000	0.00 Member	Buy
11:08:13	R2037	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
11:08:13	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
11:08:13	R2037	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
11:08:13	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
Total for R2037 Bond Future						25	50,000,000	0.00	
7:51:06	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
7:51:06	R2040	On 03/11/2022			Bond Future	1	9,600,000	0.00 Member	Buy
11:09:25	R2040	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
11:09:25	R2040	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
11:09:25	R2040	On 03/11/2022			Bond Future	1	5,000,000	0.00 Client	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
11:09:26	R2040	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Buy
11:09:26	R2040	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
11:09:26	R2040	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
11:09:26	R2040	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Buy
11:09:26	R2040	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
11:09:26	R2040	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	1,400,000	0.00 Client	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
11:09:26	R2040	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
11:09:26	R2040	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						25	38,400,000	0.00	
8:40:14	R2048	On 03/11/2022			Bond Future	1	250,300,000	0.00 Member	Sell
8:40:14	R2048	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Buy
9:11:53	R2048	On 03/11/2022			Bond Future	1	237,800,000	0.00 Member	Buy
9:11:53	R2048	On 03/11/2022			Bond Future	1	237,800,000	0.00 Member	Sell
9:11:53	R2048	On 03/11/2022			Bond Future	1	237,800,000	0.00 Client	Buy
9:11:53	R2048	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Sell
9:11:53	R2048	On 03/11/2022			Bond Future	1	12,500,000	0.00 Client	Buy
Total for R2048 Bond Future						7	1,001,200,000	0.00	
7:51:06	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
7:51:06	R209	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Buy
11:11:13	R209	On 03/11/2022			Bond Future	1	2,300,000	0.00 Member	Buy
11:11:13	R209	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
11:11:13	R209	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
11:11:13	R209	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
11:11:13	R209	On 03/11/2022			Bond Future	1	2,300,000	0.00 Member	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	2,300,000	0.00 Client	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
11:11:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
11:11:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:13	R209	On 03/11/2022		Bond Future	1	200,000	0.00 Client	Sell
11:11:13	R209	On 03/11/2022		Bond Future	1	200,000	0.00 Member	Buy
11:11:13	R209	On 03/11/2022		Bond Future	1	200,000	0.00 Client	Sell
11:11:13	R209	On 03/11/2022		Bond Future	1	100,000	0.00 Member	Buy
Total for R209 Bond Future					25	17,600,000	0.00	
Grand Total for all Instruments					98	2,288,160,000	0.00	