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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/10/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:55	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Sell
14:36:55	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Buy
15:14:16	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Sell
15:14:16	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Buy
15:46:16	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Sell
15:46:16	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Client	Buy
15:53:40	GOVI	On 03/11/2022		GOVI	1	750,000	0.00 Member	Sell
15:53:40	GOVI	On 03/11/2022		GOVI	1	750,000	0.00 Member	Buy
16:08:42	GOVI	On 03/11/2022		GOVI	1	750,000	0.00 Member	Sell
16:08:42	GOVI	On 03/11/2022		GOVI	1	750,000	0.00 Member	Buy
16:23:06	GOVI	On 03/11/2022		GOVI	1	750,000	0.00 Member	Sell
16:23:06	GOVI	On 03/11/2022		GOVI	1	750,000	0.00 Client	Buy
16:37:59	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Buy
16:37:59	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Sell
16:51:23	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:23	GOVI	On 03/11/2022			GOVI	1	10,000	0.00 Member	Sell
16:53:53	GOVI	On 03/11/2022			GOVI	1	10,000	0.00 Client	Sell
16:53:53	GOVI	On 03/11/2022			GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI						18	4,620,000	0.00	
13:35:49	R186	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Sell
15:49:07	R186	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Buy
15:49:27	R186	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Sell
15:49:27	R186	On 02/02/2023			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R186 Bond Future						4	40,000,000	0.00	
16:34:59	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
16:34:59	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
17:00:16	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
17:14:54	R2037	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
Total for R2037 Bond Future						4	1,600,000	0.00	
16:34:59	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
16:34:59	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
17:00:37	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
17:15:16	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Buy
Total for R2040 Bond Future						4	3,600,000	0.00	
9:56:49	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
10:16:09	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
10:16:09	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
12:10:59	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
16:34:59	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
16:34:59	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
17:01:22	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:17:00	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
Total for R2044 Bond Future						8	4,000,000	0.00	
16:28:20	R2048	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Buy
16:34:59	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
16:34:59	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
17:01:41	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
17:11:30	R2048	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
17:12:00	R2048	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Buy
17:12:00	R2048	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Sell
17:12:00	R2048	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
17:12:00	R2048	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
17:12:00	R2048	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
17:15:58	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
Total for R2048 Bond Future						11	10,000,000	0.00	
8:57:26	R209	On 03/11/2022			Bond Future	1	75,000,000	0.00 Client	Buy
8:57:26	R209	On 03/11/2022			Bond Future	1	75,000,000	0.00 Member	Sell
10:52:01	R209	On 03/11/2022	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
10:52:01	R209	On 03/11/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
10:52:01	R209	On 03/11/2022			Bond Future	1	70,000,000	0.00 Member	Sell
10:52:01	R209	On 03/11/2022	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Buy
10:52:01	R209	On 03/11/2022	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell
10:52:01	R209	On 03/11/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
10:52:01	R209	On 03/11/2022			Bond Future	1	70,000,000	0.00 Member	Buy
10:52:01	R209	On 03/11/2022	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
11:21:04	R209	On 03/11/2022	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
11:21:04	R209	On 03/11/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
11:21:12	R209	On 03/11/2022	11.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
11:21:12	R209	On 03/11/2022	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
11:21:17	R209	On 03/11/2022	10.00	Call	Bond Future	1	50,000,000	0.00 Member	Buy
11:21:17	R209	On 03/11/2022	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:21:24	R209	On 03/11/2022			Bond Future	1	35,000,000	0.00 Member	Sell
11:21:24	R209	On 03/11/2022			Bond Future	1	70,000,000	0.00 Member	Buy
11:31:48	R209	On 03/11/2022	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
11:31:48	R209	On 03/11/2022	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
11:31:48	R209	On 03/11/2022	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
11:31:48	R209	On 03/11/2022	12.00	Put	Bond Future	1	50,000,000	0.00 Client	Buy
11:31:48	R209	On 03/11/2022	12.00	Put	Bond Future	1	50,000,000	0.00 Client	Buy
11:33:01	R209	On 03/11/2022	11.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
11:33:01	R209	On 03/11/2022	11.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
11:33:01	R209	On 03/11/2022	11.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
11:33:01	R209	On 03/11/2022	11.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
11:33:01	R209	On 03/11/2022	11.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
11:33:17	R209	On 03/11/2022	10.00	Call	Bond Future	1	50,000,000	0.00 Member	Buy
11:33:17	R209	On 03/11/2022	10.00	Call	Bond Future	1	50,000,000	0.00 Client	Buy
11:33:17	R209	On 03/11/2022	10.00	Call	Bond Future	1	50,000,000	0.00 Client	Buy
11:33:17	R209	On 03/11/2022	10.00	Call	Bond Future	1	50,000,000	0.00 Member	Sell
11:33:17	R209	On 03/11/2022	10.00	Call	Bond Future	1	50,000,000	0.00 Member	Sell
11:36:22	R209	On 03/11/2022			Bond Future	1	35,000,000	0.00 Member	Buy
11:36:22	R209	On 03/11/2022			Bond Future	1	35,000,000	0.00 Client	Sell
11:36:22	R209	On 03/11/2022			Bond Future	1	35,000,000	0.00 Client	Sell
11:36:22	R209	On 03/11/2022			Bond Future	1	35,000,000	0.00 Member	Sell
11:36:22	R209	On 03/11/2022			Bond Future	1	35,000,000	0.00 Member	Buy
16:34:59	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
16:34:59	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
16:59:49	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
17:14:24	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
Total for R209 Bond Future						42	2,370,800,000	0.00	
16:34:59	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
16:34:59	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
17:01:06	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
17:15:34	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	800,000		0.00
	Grand Total for all Instruments				95	2,435,420,000		0.00