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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:04:47	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Sell
11:11:38	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
10:39:04	I2033	On 04/08/2022		Bond Future	1	4,800,000	0.00 Member	Buy
10:39:04	I2033	On 04/08/2022		Bond Future	1	4,800,000	0.00 Member	Sell
11:49:40	I2033	On 04/08/2022		Bond Future	1	4,800,000	0.00 Member	Buy
11:49:40	I2033	On 04/08/2022		Bond Future	1	4,800,000	0.00 Client	Sell
Total for I2033 Bond Future					4	19,200,000	0.00	
10:39:04	I2038	On 04/08/2022		Bond Future	1	4,200,000	0.00 Member	Sell
10:39:04	I2038	On 04/08/2022		Bond Future	1	4,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:49:49	I2038	On 04/08/2022			Bond Future	1	4,200,000	0.00 Member	Sell
11:49:49	I2038	On 04/08/2022			Bond Future	1	4,200,000	0.00 Client	Buy
Total for I2038 Bond Future						4	16,800,000	0.00	
16:27:05	I2050	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
16:27:05	I2050	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
17:03:30	I2050	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
17:03:30	I2050	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Buy
17:12:38	I2050	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Buy
17:12:38	I2050	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
17:21:40	I2050	On 05/05/2022			Bond Future	1	5,000,000	0.00 Member	Sell
17:21:40	I2050	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Buy
Total for I2050 Bond Future						8	40,000,000	0.00	
14:30:05	R186	On 05/05/2022			Bond Future	1	84,000,000	0.00 Member	Buy
14:30:05	R186	On 05/05/2022			Bond Future	1	84,000,000	0.00 Member	Sell
15:32:15	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
15:32:15	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
15:47:25	R186	On 05/05/2022			Bond Future	1	84,000,000	0.00 Client	Sell
15:47:25	R186	On 05/05/2022			Bond Future	1	84,000,000	0.00 Member	Buy
16:10:05	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Client	Sell
16:10:05	R186	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
Total for R186 Bond Future						8	436,000,000	0.00	
16:54:35	R202	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Sell
17:08:19	R202	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Buy
17:08:56	R202	On 05/05/2022			Bond Future	1	3,000,000	0.00 Client	Buy
17:08:56	R202	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R202 Bond Future						4	12,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:10:13	R2030	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Sell
11:10:13	R2030	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Buy
12:17:57	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
12:17:57	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
12:24:12	R2030	On 05/05/2022			Bond Future	1	1,200,000	0.00 Client	Sell
12:24:12	R2030	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Buy
12:56:51	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
12:56:51	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Client	Buy
14:09:00	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
14:09:00	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Sell
14:09:00	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
14:09:00	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
14:13:32	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Client	Sell
14:13:32	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
15:38:54	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Client	Sell
15:38:54	R2030	On 05/05/2022			Bond Future	1	25,000,000	0.00 Member	Buy
16:39:55	R2030	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
16:49:13	R2030	On 05/05/2022			Bond Future	1	2,700,000	0.00 Member	Sell
17:24:42	R2030	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:27:31	R2030	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Buy
17:27:31	R2030	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:46:08	R2030	On 05/05/2022			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R2030 Bond Future						22	314,600,000	0.00	
14:30:05	R2032	On 05/05/2022			Bond Future	1	26,000,000	0.00 Member	Buy
14:30:05	R2032	On 05/05/2022			Bond Future	1	26,000,000	0.00 Member	Sell
15:47:42	R2032	On 05/05/2022			Bond Future	1	26,000,000	0.00 Member	Buy
15:47:42	R2032	On 05/05/2022			Bond Future	1	26,000,000	0.00 Client	Sell
Total for R2032 Bond Future						4	104,000,000	0.00	
14:30:05	R2037	On 04/08/2022			Bond Future	1	48,000,000	0.00 Member	Buy
14:30:05	R2037	On 04/08/2022			Bond Future	1	48,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:47:50	R2037	On 04/08/2022			Bond Future	1	48,000,000	0.00 Member	Buy
15:47:50	R2037	On 04/08/2022			Bond Future	1	48,000,000	0.00 Client	Sell
Total for R2037 Bond Future						4	192,000,000	0.00	
16:49:13	R2040	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
17:02:17	R2040	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
Total for R2040 Bond Future						2	800,000	0.00	
16:49:13	R2048	On 05/05/2022			Bond Future	1	151,300,000	0.00 Member	Buy
17:10:18	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	108,400,000	0.00 Client	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	108,400,000	0.00 Member	Buy
17:12:08	R2048	On 05/05/2022			Bond Future	1	12,300,000	0.00 Member	Buy
17:12:08	R2048	On 05/05/2022			Bond Future	1	11,900,000	0.00 Client	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	12,300,000	0.00 Member	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	11,900,000	0.00 Member	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	8,300,000	0.00 Member	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	12,300,000	0.00 Client	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	11,900,000	0.00 Member	Buy
17:12:08	R2048	On 05/05/2022			Bond Future	1	8,300,000	0.00 Member	Buy
17:12:08	R2048	On 05/05/2022			Bond Future	1	108,400,000	0.00 Member	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	2,700,000	0.00 Member	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	8,300,000	0.00 Client	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	6,400,000	0.00 Client	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	2,700,000	0.00 Member	Buy
17:12:08	R2048	On 05/05/2022			Bond Future	1	2,700,000	0.00 Client	Sell
17:12:08	R2048	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Buy
17:12:08	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						22	605,200,000	0.00	
11:10:13	R213	On 05/05/2022			Bond Future	1	40,000,000	0.00 Member	Sell
11:10:13	R213	On 05/05/2022			Bond Future	1	40,000,000	0.00 Member	Buy
12:23:33	R213	On 05/05/2022			Bond Future	1	40,000,000	0.00 Member	Buy
12:23:33	R213	On 05/05/2022			Bond Future	1	40,000,000	0.00 Client	Sell
Total for R213 Bond Future						4	160,000,000	0.00	
16:06:03	R214	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
16:06:03	R214	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
16:21:18	R214	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
16:21:18	R214	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R214 Bond Future						4	5,200,000	0.00	
Grand Total for all Instruments						92	1,905,820,000	0.00	