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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/01/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:31	R186	On 03/02/2022			Bond Future	1	33,000,000	0.00 Member	Sell
16:38:31	R186	On 03/02/2022			Bond Future	1	33,000,000	0.00 Member	Buy
16:56:35	R186	On 03/02/2022			Bond Future	1	33,000,000	0.00 Client	Sell
16:56:35	R186	On 03/02/2022			Bond Future	1	33,000,000	0.00 Member	Buy
Total for R186 Bond Future						4	132,000,000	0.00	
12:59:52	R209	On 05/05/2022			Bond Future	1	85,000,000	0.00 Member	Buy
12:59:52	R209	On 05/05/2022	10.25	Put	Bond Future	1	500,000,000	0.00 Member	Buy
12:59:52	R209	On 05/05/2022	10.75	Put	Bond Future	1	500,000,000	0.00 Member	Sell
12:59:52	R209	On 05/05/2022	10.75	Put	Bond Future	1	500,000,000	0.00 Member	Buy
12:59:52	R209	On 05/05/2022			Bond Future	1	85,000,000	0.00 Member	Sell
12:59:52	R209	On 05/05/2022	10.25	Put	Bond Future	1	500,000,000	0.00 Member	Sell
13:13:30	R209	On 05/05/2022	10.25	Put	Bond Future	1	250,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:13:30	R209	On 05/05/2022	10.25	Put	Bond Future	1	500,000,000	0.00 Member	Sell
13:13:42	R209	On 05/05/2022	10.75	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:13:42	R209	On 05/05/2022	10.75	Put	Bond Future	1	500,000,000	0.00 Member	Buy
13:13:47	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Member	Buy
13:13:47	R209	On 05/05/2022			Bond Future	1	85,000,000	0.00 Member	Sell
13:29:05	R209	On 05/05/2022	10.25	Put	Bond Future	1	250,000,000	0.00 Client	Buy
13:29:05	R209	On 05/05/2022	10.25	Put	Bond Future	1	250,000,000	0.00 Client	Buy
13:29:05	R209	On 05/05/2022	10.25	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:29:05	R209	On 05/05/2022	10.25	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:29:05	R209	On 05/05/2022	10.25	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:29:31	R209	On 05/05/2022	10.75	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:29:31	R209	On 05/05/2022	10.75	Put	Bond Future	1	250,000,000	0.00 Client	Sell
13:29:31	R209	On 05/05/2022	10.75	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:29:31	R209	On 05/05/2022	10.75	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:29:31	R209	On 05/05/2022	10.75	Put	Bond Future	1	250,000,000	0.00 Client	Sell
13:29:56	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Member	Sell
13:29:56	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Client	Buy
13:29:56	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Client	Buy
13:29:56	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Member	Buy
13:29:56	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Member	Sell
Total for R209 Bond Future						27	6,510,000,000	0.00	
Grand Total for all Instruments						31	6,642,000,000	0.00	