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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:44:47	GOVI	On 03/11/2022		GOVI	1	90,000	0.00 Member	Buy
11:44:47	GOVI	On 03/11/2022		GOVI	1	90,000	0.00 Client	Sell
Total for GOVI GOVI					2	180,000	0.00	
10:36:14	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Buy
10:36:14	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Client	Sell
Total for R186 Bond Future					2	1,000,000	0.00	
11:16:02	R2032	On 03/11/2022		Bond Future	1	300,000	0.00 Member	Buy
11:16:02	R2032	On 03/11/2022		Bond Future	1	300,000	0.00 Member	Sell
12:40:13	R2032	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Buy
12:40:13	R2032	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:12	R2032	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
16:21:12	R2032	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
Total for R2032 Bond Future						6	2,600,000	0.00	
12:24:16	R2037	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Sell
12:24:16	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
13:33:53	R2037	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:33:53	R2037	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Buy
13:33:53	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
13:33:53	R2037	On 03/11/2022			Bond Future	1	1,700,000	0.00 Client	Buy
13:33:53	R2037	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
13:33:53	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
13:33:53	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
13:33:53	R2037	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:33:53	R2037	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Buy
13:33:53	R2037	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
13:33:53	R2037	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
13:33:53	R2037	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Sell
13:33:54	R2037	On 03/11/2022			Bond Future	1	1,100,000	0.00 Client	Buy
13:33:54	R2037	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:33:54	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
13:33:54	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
13:33:54	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
13:33:54	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
13:33:54	R2037	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:33:54	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
13:33:54	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
13:33:54	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
13:33:54	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
Total for R2037 Bond Future						25	20,800,000	0.00	
12:24:16	R2040	On 03/11/2022			Bond Future	1	6,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:16	R2040	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Buy
12:24:16	R2040	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Sell
12:24:16	R2040	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
13:32:52	R2040	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Sell
13:32:52	R2040	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
13:35:50	R2040	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
13:35:50	R2040	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
13:35:50	R2040	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
13:35:50	R2040	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	3,500,000	0.00 Client	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
13:35:50	R2040	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
13:35:50	R2040	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
13:35:50	R2040	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Sell
13:35:50	R2040	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
17:03:25	R2040	On 03/11/2022			Bond Future	1	5,200,000	0.00 Client	Sell
17:03:25	R2040	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Buy
Total for R2040 Bond Future						31	58,400,000	0.00	
11:16:02	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
11:16:02	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
11:37:12	R2044	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Sell
11:37:12	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
12:24:16	R2044	On 03/11/2022			Bond Future	1	10,900,000	0.00 Member	Buy
12:24:16	R2044	On 03/11/2022			Bond Future	1	10,900,000	0.00 Member	Sell
13:33:08	R2044	On 03/11/2022			Bond Future	1	10,900,000	0.00 Member	Sell
13:33:08	R2044	On 03/11/2022			Bond Future	1	10,900,000	0.00 Member	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
15:41:20	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Client	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:41:20	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:41:20	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Sell
15:41:20	R2044	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
15:41:20	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:41:20	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:41:20	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:41:20	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
17:03:43	R2044	On 03/11/2022			Bond Future	1	10,900,000	0.00 Member	Buy
17:03:43	R2044	On 03/11/2022			Bond Future	1	10,900,000	0.00 Client	Sell

Total for R2044 Bond Future

33

83,000,000

0.00

11:37:12	R2048	On 03/11/2022			Bond Future	1	5,600,000	0.00 Member	Sell
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Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:37:12	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
12:59:31	R2048	On 03/11/2022			Bond Future	1	2,400,000	0.00 Member	Sell
12:59:31	R2048	On 03/11/2022			Bond Future	1	2,400,000	0.00 Member	Buy
14:20:29	R2048	On 03/11/2022			Bond Future	1	2,400,000	0.00 Member	Buy
14:20:29	R2048	On 03/11/2022			Bond Future	1	2,400,000	0.00 Client	Sell
15:43:52	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:43:52	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
15:43:52	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
15:43:52	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	3,100,000	0.00 Member	Sell
15:43:52	R2048	On 03/11/2022			Bond Future	1	3,100,000	0.00 Member	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:43:52	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:43:52	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:43:52	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	3,100,000	0.00 Client	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
15:43:52	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:43:52	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
Total for R2048 Bond Future						29	32,000,000	0.00	
12:24:16	R209	On 03/11/2022			Bond Future	1	7,000,000	0.00 Member	Sell
12:24:16	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
12:59:31	R209	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Sell
12:59:31	R209	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:37:13	R209	On 03/11/2022			Bond Future	1	5,300,000	0.00 Client	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
13:37:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
13:37:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
13:37:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
13:37:13	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
13:37:13	R209	On 03/11/2022			Bond Future	1	5,300,000	0.00 Member	Sell
13:37:13	R209	On 03/11/2022			Bond Future	1	5,300,000	0.00 Member	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
13:37:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
13:37:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
13:37:13	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
14:21:25	R209	On 03/11/2022			Bond Future	1	4,300,000	0.00 Client	Sell
14:21:25	R209	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Buy
Total for R209 Bond Future						29	45,200,000	0.00	
11:37:12	R214	On 03/11/2022			Bond Future	1	6,100,000	0.00 Member	Sell
11:37:12	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
12:59:31	R214	On 03/11/2022			Bond Future	1	11,500,000	0.00 Member	Sell
12:59:31	R214	On 03/11/2022			Bond Future	1	11,500,000	0.00 Member	Buy
14:22:16	R214	On 03/11/2022			Bond Future	1	11,500,000	0.00 Client	Sell
14:22:16	R214	On 03/11/2022			Bond Future	1	11,500,000	0.00 Member	Buy
15:24:05	R214	On 03/11/2022			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
15:24:05	R214	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
15:46:29	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Sell
15:46:29	R214	On 03/11/2022			Bond Future	1	4,300,000	0.00 Client	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:46:29	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:46:29	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
15:46:29	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:46:29	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:46:29	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:46:29	R214	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:46:29	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:46:29	R214	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
16:14:20	R214	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
16:14:20	R214	On 03/11/2022			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R214 Bond Future						33	90,400,000	0.00	
Grand Total for all Instruments						190	333,580,000	0.00	