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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/10/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:06:28	GOVI	On 03/11/2022		GOVI	1	40,000	0.00 Member	Sell
15:26:49	GOVI	On 03/11/2022		GOVI	1	40,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>80,000</b>	<b>0.00</b>	
12:48:13	R186	On 03/11/2022		Bond Future	1	45,000,000	0.00 Member	Sell
12:48:13	R186	On 03/11/2022		Bond Future	1	45,000,000	0.00 Member	Buy
12:56:12	R186	On 03/11/2022		Bond Future	1	12,500,000	0.00 Member	Buy
12:56:12	R186	On 03/11/2022		Bond Future	1	45,000,000	0.00 Member	Sell
13:29:33	R186	On 03/11/2022		Bond Future	1	30,000,000	0.00 Member	Sell
13:29:33	R186	On 03/11/2022		Bond Future	1	30,000,000	0.00 Member	Buy
13:35:52	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Buy
13:35:52	R186	On 03/11/2022		Bond Future	1	30,000,000	0.00 Member	Sell
14:10:31	R186	On 03/11/2022		Bond Future	1	32,500,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:10:31	R186	On 03/11/2022			Bond Future	1	12,500,000	0.00 Client	Buy
14:10:31	R186	On 03/11/2022			Bond Future	1	32,500,000	0.00 Client	Buy
14:10:31	R186	On 03/11/2022			Bond Future	1	32,500,000	0.00 Member	Buy
14:10:31	R186	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Sell
15:13:06	R186	On 03/11/2022			Bond Future	1	100,000,000	0.00 Member	Buy
15:13:06	R186	On 03/11/2022			Bond Future	1	100,000,000	0.00 Member	Sell
15:26:45	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
15:26:45	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
15:26:45	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Client	Buy
15:26:45	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
15:26:45	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
15:26:45	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Client	Buy
15:26:45	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Client	Buy
15:26:45	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>23</b>	<b>650,000,000</b>	<b>0.00</b>	
15:13:06	R2030	On 03/11/2022			Bond Future	1	300,000,000	0.00 Member	Buy
15:13:06	R2030	On 03/11/2022			Bond Future	1	300,000,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>600,000,000</b>	<b>0.00</b>	
15:13:06	R2035	On 03/11/2022			Bond Future	1	280,000,000	0.00 Member	Buy
15:13:06	R2035	On 03/11/2022			Bond Future	1	280,000,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>560,000,000</b>	<b>0.00</b>	
8:06:38	R2037	On 03/11/2022			Bond Future	1	57,200,000	0.00 Member	Buy
8:06:38	R2037	On 03/11/2022			Bond Future	1	57,200,000	0.00 Member	Sell
14:06:44	R2037	On 03/11/2022			Bond Future	1	57,200,000	0.00 Member	Buy
14:06:44	R2037	On 03/11/2022			Bond Future	1	57,200,000	0.00 Client	Sell
15:13:06	R2037	On 03/11/2022			Bond Future	1	100,000,000	0.00 Member	Buy
15:13:06	R2037	On 03/11/2022			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
<b>Total for R2037 Bond Future</b>						<b>6</b>	<b>428,800,000</b>	<b>0.00</b>	
16:18:09	R2040	On 03/11/2022			Bond Future	1	583,000,000	0.00 Member	Buy
16:18:09	R2040	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	30,300,000	0.00 Member	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	9,300,000	0.00 Member	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	531,800,000	0.00 Client	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	11,200,000	0.00 Member	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	30,300,000	0.00 Member	Buy
17:34:27	R2040	On 03/11/2022			Bond Future	1	9,300,000	0.00 Member	Buy
17:34:27	R2040	On 03/11/2022			Bond Future	1	9,300,000	0.00 Client	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	11,200,000	0.00 Client	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	11,200,000	0.00 Member	Buy
17:34:27	R2040	On 03/11/2022			Bond Future	1	531,800,000	0.00 Member	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
17:34:27	R2040	On 03/11/2022			Bond Future	1	30,300,000	0.00 Client	Sell
17:34:27	R2040	On 03/11/2022			Bond Future	1	531,800,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>16</b>	<b>2,332,000,000</b>	<b>0.00</b>	
11:47:14	R2044	On 03/11/2022			Bond Future	1	14,600,000	0.00 Member	Sell
11:47:14	R2044	On 03/11/2022			Bond Future	1	14,600,000	0.00 Member	Buy
12:07:43	R2044	On 03/11/2022			Bond Future	1	8,600,000	0.00 Member	Buy
12:07:43	R2044	On 03/11/2022			Bond Future	1	14,600,000	0.00 Member	Sell
12:18:07	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
12:18:07	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
12:24:30	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
12:24:30	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
15:27:12	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
15:27:12	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
15:27:12	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:27:12	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:27:12	R2044	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	1,800,000	0.00 Member	Sell
15:27:12	R2044	On 03/11/2022			Bond Future	1	1,800,000	0.00 Client	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	1,800,000	0.00 Member	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:27:12	R2044	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	8,600,000	0.00 Member	Sell
15:27:12	R2044	On 03/11/2022			Bond Future	1	8,600,000	0.00 Client	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:27:12	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	1,400,000	0.00 Client	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:27:12	R2044	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:27:53	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
15:27:53	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
15:27:53	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
15:27:53	R2044	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
15:27:53	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>36</b>	<b>93,000,000</b>	<b>0.00</b>	
8:06:38	R209	On 03/11/2022			Bond Future	1	92,600,000	0.00 Member	Buy
8:06:38	R209	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Sell
8:30:10	R209	On 03/11/2022			Bond Future	1	50,000,000	0.00 Client	Buy
8:30:10	R209	On 03/11/2022			Bond Future	1	50,000,000	0.00 Member	Sell
14:06:28	R209	On 03/11/2022			Bond Future	1	3,100,000	0.00 Member	Buy
14:06:28	R209	On 03/11/2022			Bond Future	1	3,100,000	0.00 Client	Sell
14:06:28	R209	On 03/11/2022			Bond Future	1	1,700,000	0.00 Client	Sell
14:06:28	R209	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:28	R209	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Buy
14:06:28	R209	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Buy
14:06:28	R209	On 03/11/2022			Bond Future	1	46,000,000	0.00 Client	Sell
14:06:28	R209	On 03/11/2022			Bond Future	1	37,400,000	0.00 Member	Buy
14:06:28	R209	On 03/11/2022			Bond Future	1	37,400,000	0.00 Client	Sell
14:06:28	R209	On 03/11/2022			Bond Future	1	46,000,000	0.00 Member	Buy
14:06:28	R209	On 03/11/2022			Bond Future	1	4,400,000	0.00 Client	Sell
14:06:28	R209	On 03/11/2022			Bond Future	1	3,100,000	0.00 Member	Sell
14:06:28	R209	On 03/11/2022			Bond Future	1	37,400,000	0.00 Member	Sell
14:06:28	R209	On 03/11/2022			Bond Future	1	46,000,000	0.00 Member	Sell
15:13:49	R209	On 04/05/2023			Bond Future	1	172,500,000	0.00 Member	Buy
15:13:49	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Buy
15:13:49	R209	On 04/05/2023			Bond Future	1	172,500,000	0.00 Member	Sell
15:13:49	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Sell
15:22:36	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
15:22:36	R209	On 04/05/2023	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Sell
15:22:54	R209	On 04/05/2023			Bond Future	1	70,500,000	0.00 Member	Buy
15:22:54	R209	On 04/05/2023			Bond Future	1	172,500,000	0.00 Member	Sell
16:02:40	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
16:02:40	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
16:02:40	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	20,000,000	0.00 Member	Sell
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Client	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Client	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	20,000,000	0.00 Member	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	20,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
16:02:41	R209	On 04/05/2023	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Client	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Client	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	70,500,000	0.00 Client	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	70,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Client	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Client	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	13,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	13,500,000	0.00 Client	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	67,500,000	0.00 Client	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	13,500,000	0.00 Member	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	67,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	67,500,000	0.00 Member	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Client	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy
16:04:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R209 Bond Future</b>						<b>78</b>	<b>3,005,400,000</b>	<b>0.00</b>	
11:17:34	R214	On 03/11/2022			Bond Future	1	378,800,000	0.00 Member	Buy
12:12:01	R214	On 03/11/2022			Bond Future	1	150,000,000	0.00 Member	Sell
12:13:38	R214	On 03/11/2022			Bond Future	1	204,700,000	0.00 Client	Sell
12:13:38	R214	On 03/11/2022			Bond Future	1	9,300,000	0.00 Member	Sell
12:13:38	R214	On 03/11/2022			Bond Future	1	204,700,000	0.00 Member	Buy
12:13:38	R214	On 03/11/2022			Bond Future	1	204,700,000	0.00 Member	Sell
12:13:38	R214	On 03/11/2022			Bond Future	1	14,800,000	0.00 Client	Sell
12:13:38	R214	On 03/11/2022			Bond Future	1	14,800,000	0.00 Member	Sell
12:13:38	R214	On 03/11/2022			Bond Future	1	9,300,000	0.00 Client	Sell
12:13:38	R214	On 03/11/2022			Bond Future	1	9,300,000	0.00 Member	Buy
12:13:38	R214	On 03/11/2022			Bond Future	1	150,000,000	0.00 Client	Sell
12:13:38	R214	On 03/11/2022			Bond Future	1	14,800,000	0.00 Member	Buy
12:13:38	R214	On 03/11/2022			Bond Future	1	150,000,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>13</b>	<b>1,515,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>178</b>	<b>9,184,480,000</b>	<b>0.00</b>	