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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:15:45	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Member	Buy
13:04:17	GOVI	On 05/05/2022		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
13:16:44	R197	On 05/05/2022		Bond Future	1	400,000	0.00 Member	Buy
13:16:44	R197	On 05/05/2022		Bond Future	1	500,000	0.00 Member	Sell
13:44:15	R197	On 05/05/2022		Bond Future	1	100,000	0.00 Member	Sell
13:44:15	R197	On 05/05/2022		Bond Future	1	100,000	0.00 Member	Buy
13:44:15	R197	On 05/05/2022		Bond Future	1	400,000	0.00 Member	Sell
13:44:15	R197	On 05/05/2022		Bond Future	1	400,000	0.00 Client	Buy
13:44:15	R197	On 05/05/2022		Bond Future	1	100,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R197 Bond Future</b>						<b>7</b>	<b>2,000,000</b>	<b>0.00</b>	
14:54:01	R2030	On 05/05/2022			Bond Future	1	1,300,000,000	0.00 Member	Sell
14:54:01	R2030	On 05/05/2022			Bond Future	1	1,300,000,000	0.00 Member	Buy
15:01:05	R2030	On 05/05/2022			Bond Future	1	23,300,000	0.00 Member	Sell
15:39:50	R2030	On 05/05/2022			Bond Future	1	23,300,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>2,646,600,000</b>	<b>0.00</b>	
14:53:00	R2037	On 05/05/2022			Bond Future	1	800,000,000	0.00 Member	Sell
14:53:00	R2037	On 05/05/2022			Bond Future	1	800,000,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>1,600,000,000</b>	<b>0.00</b>	
14:40:22	R2048	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
14:40:22	R2048	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
14:53:30	R2048	On 05/05/2022			Bond Future	1	2,400,000,000	0.00 Member	Buy
14:53:30	R2048	On 05/05/2022			Bond Future	1	2,400,000,000	0.00 Member	Sell
15:06:21	R2048	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
15:06:21	R2048	On 05/05/2022			Bond Future	1	100,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>5,200,000,000</b>	<b>0.00</b>	
14:11:29	R209	On 05/05/2022	10.75	Put	Bond Future	1	200,000,000	0.00 Member	Sell
14:11:29	R209	On 05/05/2022	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Buy
14:11:29	R209	On 05/05/2022	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Sell
14:11:29	R209	On 05/05/2022	10.75	Put	Bond Future	1	200,000,000	0.00 Member	Buy
14:13:56	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Member	Buy
14:13:56	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Member	Sell
14:16:36	R209	On 03/11/2022	11.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:16:36	R209	On 03/11/2022	9.50	Call	Bond Future	1	100,000,000	0.00 Member	Sell
14:16:36	R209	On 03/11/2022	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:16:36	R209	On 03/11/2022	10.50	Put	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
14:16:36	R209	On 03/11/2022	9.50	Call	Bond Future	1	100,000,000	0.00 Member	Buy
14:16:36	R209	On 03/11/2022	11.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:18:59	R209	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Buy
14:18:59	R209	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Sell
14:32:59	R209	On 05/05/2022	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Buy
14:32:59	R209	On 05/05/2022	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Sell
14:33:08	R209	On 05/05/2022	10.75	Put	Bond Future	1	200,000,000	0.00 Member	Sell
14:33:08	R209	On 05/05/2022	10.75	Put	Bond Future	1	200,000,000	0.00 Member	Buy
14:33:18	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Member	Buy
14:33:18	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Member	Sell
14:57:03	R209	On 03/11/2022	11.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:57:03	R209	On 03/11/2022	11.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:57:15	R209	On 03/11/2022	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:57:15	R209	On 03/11/2022	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:57:29	R209	On 03/11/2022	9.50	Call	Bond Future	1	100,000,000	0.00 Member	Sell
14:57:29	R209	On 03/11/2022	9.50	Call	Bond Future	1	100,000,000	0.00 Member	Buy
14:57:38	R209	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Buy
14:57:38	R209	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Sell
16:32:16	R209	On 05/05/2022	10.25	Put	Bond Future	1	200,000,000	0.00 Client	Buy
16:32:16	R209	On 05/05/2022	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Sell
16:32:45	R209	On 05/05/2022	10.75	Put	Bond Future	1	200,000,000	0.00 Client	Sell
16:32:45	R209	On 05/05/2022	10.75	Put	Bond Future	1	200,000,000	0.00 Member	Buy
16:33:00	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Member	Sell
16:33:00	R209	On 05/05/2022			Bond Future	1	42,500,000	0.00 Client	Buy
16:33:12	R209	On 03/11/2022	11.50	Put	Bond Future	1	100,000,000	0.00 Client	Sell
16:33:12	R209	On 03/11/2022	11.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
16:34:17	R209	On 03/11/2022	10.50	Put	Bond Future	1	100,000,000	0.00 Client	Buy
16:34:17	R209	On 03/11/2022	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
16:34:52	R209	On 03/11/2022	9.50	Call	Bond Future	1	100,000,000	0.00 Member	Buy
16:34:52	R209	On 03/11/2022	9.50	Call	Bond Future	1	100,000,000	0.00 Client	Sell
16:35:14	R209	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Sell
16:35:14	R209	On 03/11/2022			Bond Future	1	40,000,000	0.00 Client	Buy
16:36:25	R209	On 03/11/2022			Bond Future	1	40,000,000	0.00 Client	Sell
16:36:25	R209	On 03/11/2022			Bond Future	1	40,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				44	4,775,000,000		0.00
	<b>Grand Total for all Instruments</b>				<b>65</b>	<b>14,223,620,000</b>		<b>0.00</b>