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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/07/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:12	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Buy
16:33:12	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Sell
17:00:27	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Sell
17:00:27	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Buy
17:39:12	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Client	Buy
17:39:12	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>					<b>6</b>	<b>60,000</b>	<b>0.00</b>	
10:36:15	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Buy
10:36:15	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Sell
10:44:08	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Client	Sell
10:44:08	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for GOVI GOVI</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>	
16:20:32	IGOV	On 04/08/2022			Index Future	1	170,000	0.00 Member	Buy
16:20:32	IGOV	On 04/08/2022			Index Future	1	170,000	0.00 Member	Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>340,000</b>	<b>0.00</b>	
11:17:54	R186	On 04/08/2022			Bond Future	1	52,000,000	0.00 Member	Sell
11:17:54	R186	On 04/08/2022			Bond Future	1	52,000,000	0.00 Member	Buy
12:25:56	R186	On 04/08/2022			Bond Future	1	52,000,000	0.00 Member	Sell
12:25:56	R186	On 04/08/2022			Bond Future	1	52,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>208,000,000</b>	<b>0.00</b>	
8:15:09	R2023	On 04/08/2022			Bond Future	1	86,200,000	0.00 Member	Buy
11:13:26	R2023	On 04/08/2022			Bond Future	1	63,300,000	0.00 Member	Sell
11:14:43	R2023	On 04/08/2022			Bond Future	1	17,300,000	0.00 Member	Sell
11:14:44	R2023	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Buy
11:14:44	R2023	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Sell
11:14:44	R2023	On 04/08/2022			Bond Future	1	5,600,000	0.00 Client	Sell
11:30:12	R2023	On 04/08/2022			Bond Future	1	63,300,000	0.00 Client	Sell
11:30:12	R2023	On 04/08/2022			Bond Future	1	63,300,000	0.00 Member	Buy
11:31:12	R2023	On 04/08/2022			Bond Future	1	17,300,000	0.00 Member	Buy
11:31:12	R2023	On 04/08/2022			Bond Future	1	17,300,000	0.00 Client	Sell
12:32:23	R2023	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Sell
12:32:23	R2023	On 04/08/2022			Bond Future	1	5,600,000	0.00 Client	Buy
12:34:17	R2023	On 04/08/2022			Bond Future	1	5,600,000	0.00 Client	Sell
12:34:17	R2023	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>14</b>	<b>367,200,000</b>	<b>0.00</b>	
8:15:09	R2030	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
8:16:10	R2030	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:17:34	R2030	On 04/08/2022			Bond Future	1	51,200,000	0.00 Member	Buy
13:17:34	R2030	On 04/08/2022			Bond Future	1	7,600,000	0.00 Member	Sell
13:39:49	R2030	On 04/08/2022			Bond Future	1	43,600,000	0.00 Client	Sell
13:39:49	R2030	On 04/08/2022			Bond Future	1	43,600,000	0.00 Member	Sell
13:39:49	R2030	On 04/08/2022			Bond Future	1	7,600,000	0.00 Client	Sell
13:39:49	R2030	On 04/08/2022			Bond Future	1	43,600,000	0.00 Member	Buy
13:39:49	R2030	On 04/08/2022			Bond Future	1	7,600,000	0.00 Member	Buy
13:53:07	R2030	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
13:54:22	R2030	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>11</b>	<b>207,800,000</b>	<b>0.00</b>	
13:17:34	R2032	On 03/11/2022			Bond Future	1	379,500,000	0.00 Member	Buy
13:17:34	R2032	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Sell
13:40:34	R2032	On 03/11/2022			Bond Future	1	12,500,000	0.00 Client	Sell
13:40:34	R2032	On 03/11/2022			Bond Future	1	200,400,000	0.00 Member	Buy
13:40:34	R2032	On 03/11/2022			Bond Future	1	21,500,000	0.00 Member	Buy
13:40:34	R2032	On 03/11/2022			Bond Future	1	21,500,000	0.00 Client	Sell
13:40:34	R2032	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Buy
13:40:34	R2032	On 03/11/2022			Bond Future	1	107,900,000	0.00 Member	Buy
13:40:34	R2032	On 03/11/2022			Bond Future	1	107,900,000	0.00 Client	Sell
13:40:34	R2032	On 03/11/2022			Bond Future	1	107,900,000	0.00 Member	Sell
13:40:34	R2032	On 03/11/2022			Bond Future	1	37,200,000	0.00 Member	Sell
13:40:34	R2032	On 03/11/2022			Bond Future	1	37,200,000	0.00 Member	Buy
13:40:34	R2032	On 03/11/2022			Bond Future	1	37,200,000	0.00 Client	Sell
13:40:34	R2032	On 03/11/2022			Bond Future	1	200,400,000	0.00 Client	Sell
13:40:34	R2032	On 03/11/2022			Bond Future	1	200,400,000	0.00 Member	Sell
13:40:34	R2032	On 03/11/2022			Bond Future	1	21,500,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>16</b>	<b>1,518,000,000</b>	<b>0.00</b>	
10:28:12	R2035	On 04/08/2022			Bond Future	1	292,700,000	0.00 Member	Sell
11:06:39	R2035	On 04/08/2022			Bond Future	1	292,700,000	0.00 Member	Buy
11:07:02	R2035	On 04/08/2022			Bond Future	1	292,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:07:02	R2035	On 04/08/2022			Bond Future	1	292,700,000	0.00 Client	Buy
14:31:46	R2035	On 04/08/2022			Bond Future	1	60,000,000	0.00 Member	Sell
14:31:46	R2035	On 04/08/2022			Bond Future	1	60,000,000	0.00 Member	Buy
14:42:14	R2035	On 04/08/2022			Bond Future	1	60,000,000	0.00 Member	Sell
14:42:14	R2035	On 04/08/2022			Bond Future	1	60,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>8</b>	<b>1,410,800,000</b>	<b>0.00</b>	
14:31:46	R2037	On 04/08/2022			Bond Future	1	28,000,000	0.00 Member	Sell
14:31:46	R2037	On 04/08/2022			Bond Future	1	28,000,000	0.00 Member	Buy
14:42:06	R2037	On 04/08/2022			Bond Future	1	28,000,000	0.00 Member	Sell
14:42:06	R2037	On 04/08/2022			Bond Future	1	28,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>112,000,000</b>	<b>0.00</b>	
14:31:46	R2040	On 04/08/2022			Bond Future	1	15,000,000	0.00 Member	Sell
14:31:46	R2040	On 04/08/2022			Bond Future	1	15,000,000	0.00 Member	Buy
14:41:57	R2040	On 04/08/2022			Bond Future	1	15,000,000	0.00 Member	Sell
14:41:57	R2040	On 04/08/2022			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>60,000,000</b>	<b>0.00</b>	
14:31:46	R2044	On 04/08/2022			Bond Future	1	12,000,000	0.00 Member	Sell
14:31:46	R2044	On 04/08/2022			Bond Future	1	12,000,000	0.00 Member	Buy
14:41:40	R2044	On 04/08/2022			Bond Future	1	12,000,000	0.00 Member	Sell
14:41:40	R2044	On 04/08/2022			Bond Future	1	12,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>48,000,000</b>	<b>0.00</b>	
11:17:54	R2048	On 04/08/2022			Bond Future	1	115,000,000	0.00 Member	Sell
11:17:54	R2048	On 04/08/2022			Bond Future	1	115,000,000	0.00 Member	Buy
12:24:15	R2048	On 04/08/2022			Bond Future	1	115,000,000	0.00 Client	Buy
12:24:15	R2048	On 04/08/2022			Bond Future	1	115,000,000	0.00 Member	Sell
12:33:58	R2048	On 04/08/2022			Bond Future	1	11,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:33:58	R2048	On 04/08/2022			Bond Future	1	11,500,000	0.00 Client	Buy
12:34:24	R2048	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Buy
12:34:24	R2048	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>493,000,000</b>	<b>0.00</b>	
13:05:14	R214	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:05:14	R214	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:17:21	R214	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
13:17:21	R214	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:17:34	R214	On 04/08/2022			Bond Future	1	835,700,000	0.00 Member	Sell
13:17:34	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
13:38:45	R214	On 04/08/2022			Bond Future	1	270,200,000	0.00 Client	Buy
13:38:45	R214	On 04/08/2022			Bond Future	1	270,200,000	0.00 Member	Sell
13:38:45	R214	On 04/08/2022			Bond Future	1	270,200,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	145,500,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	145,500,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	19,200,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	16,800,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	50,200,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	44,000,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	44,000,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	78,900,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	10,800,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	10,800,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	28,900,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	28,900,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	19,200,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	19,200,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	16,800,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	12,100,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	12,100,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	12,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	10,800,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	61,900,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	78,900,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	78,900,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	5,500,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	4,100,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	50,200,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	50,200,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	28,900,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	61,900,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	44,000,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	145,500,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	78,800,000	0.00 Member	Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	78,800,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	61,900,000	0.00 Member	Buy
13:38:46	R214	On 04/08/2022			Bond Future	1	78,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:38:46	R214	On 04/08/2022			Bond Future	1	16,800,000	0.00 Client	Buy
14:31:46	R214	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Sell
14:31:46	R214	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Buy
14:41:49	R214	On 04/08/2022			Bond Future	1	20,000,000	0.00 Client	Buy
14:41:49	R214	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>69</b>	<b>3,426,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>154</b>	<b>7,852,040,000</b>	<b>0.00</b>	