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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:39:49	GOVI	On 05/05/2022		GOVI	1	60,000	0.00 Client	Buy
10:39:49	GOVI	On 05/05/2022		GOVI	1	60,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>120,000</b>	<b>0.00</b>	
10:25:27	R186	On 05/05/2022		Bond Future	1	10,600,000	0.00 Member	Sell
10:57:43	R186	On 05/05/2022		Bond Future	1	2,100,000	0.00 Member	Buy
10:59:12	R186	On 05/05/2022		Bond Future	1	8,500,000	0.00 Member	Sell
10:59:12	R186	On 05/05/2022		Bond Future	1	8,500,000	0.00 Client	Buy
10:59:12	R186	On 05/05/2022		Bond Future	1	8,500,000	0.00 Member	Buy
10:59:12	R186	On 05/05/2022		Bond Future	1	2,100,000	0.00 Member	Sell
10:59:12	R186	On 05/05/2022		Bond Future	1	2,100,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>42,400,000</b>	<b>0.00</b>	
10:20:10	R2030	On 05/05/2022			Bond Future	1	14,900,000	0.00 Member	Buy
10:20:10	R2030	On 05/05/2022			Bond Future	1	13,600,000	0.00 Member	Sell
10:39:49	R2030	On 05/05/2022			Bond Future	1	3,800,000	0.00 Client	Buy
10:39:49	R2030	On 05/05/2022			Bond Future	1	3,800,000	0.00 Client	Sell
12:04:10	R2030	On 05/05/2022			Bond Future	1	13,600,000	0.00 Member	Buy
12:04:10	R2030	On 05/05/2022			Bond Future	1	13,600,000	0.00 Client	Sell
12:04:10	R2030	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
12:04:10	R2030	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
12:04:10	R2030	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
17:36:18	R2030	On 05/05/2022			Bond Future	1	34,700,000	0.00 Member	Buy
17:50:03	R2030	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Sell
17:50:57	R2030	On 05/05/2022			Bond Future	1	26,600,000	0.00 Client	Sell
17:50:57	R2030	On 05/05/2022			Bond Future	1	26,600,000	0.00 Member	Buy
17:50:57	R2030	On 05/05/2022			Bond Future	1	26,600,000	0.00 Member	Sell
17:50:58	R2030	On 05/05/2022			Bond Future	1	3,400,000	0.00 Client	Sell
17:50:58	R2030	On 05/05/2022			Bond Future	1	4,700,000	0.00 Client	Sell
17:50:58	R2030	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Buy
17:50:58	R2030	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Sell
17:50:58	R2030	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>19</b>	<b>206,000,000</b>	<b>0.00</b>	
16:46:44	R2032	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Buy
16:46:44	R2032	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
17:19:26	R2032	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
17:19:26	R2032	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
17:19:26	R2032	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell
17:19:26	R2032	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell
17:19:26	R2032	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>4,800,000</b>	<b>0.00</b>	
10:20:10	R2035	On 05/05/2022			Bond Future	1	9,900,000	0.00 Member	Buy
11:54:56	R2035	On 05/05/2022			Bond Future	1	6,700,000	0.00 Member	Sell
11:56:17	R2035	On 05/05/2022			Bond Future	1	3,200,000	0.00 Member	Sell
11:56:17	R2035	On 05/05/2022			Bond Future	1	3,200,000	0.00 Member	Buy
11:56:17	R2035	On 05/05/2022			Bond Future	1	3,200,000	0.00 Client	Sell
11:56:17	R2035	On 05/05/2022			Bond Future	1	6,700,000	0.00 Client	Sell
11:56:17	R2035	On 05/05/2022			Bond Future	1	6,700,000	0.00 Member	Buy
15:30:35	R2035	On 05/05/2022			Bond Future	1	12,500,000	0.00 Member	Buy
15:30:35	R2035	On 05/05/2022			Bond Future	1	12,500,000	0.00 Member	Sell
15:38:19	R2035	On 05/05/2022			Bond Future	1	12,500,000	0.00 Client	Buy
15:38:19	R2035	On 05/05/2022			Bond Future	1	12,500,000	0.00 Member	Sell
16:46:44	R2035	On 05/05/2022			Bond Future	1	3,300,000	0.00 Member	Buy
17:20:28	R2035	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
17:21:40	R2035	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
17:21:40	R2035	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
17:21:40	R2035	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
17:21:40	R2035	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Buy
17:21:40	R2035	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Sell
17:21:40	R2035	On 05/05/2022			Bond Future	1	2,400,000	0.00 Client	Sell
17:21:41	R2035	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Sell
17:21:41	R2035	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
17:21:41	R2035	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
17:21:41	R2035	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
17:21:41	R2035	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>24</b>	<b>102,800,000</b>	<b>0.00</b>	
10:20:10	R2037	On 05/05/2022			Bond Future	1	10,700,000	0.00 Member	Buy
10:20:10	R2037	On 05/05/2022			Bond Future	1	6,600,000	0.00 Member	Buy
10:20:10	R2037	On 05/05/2022			Bond Future	1	6,600,000	0.00 Client	Sell
11:49:22	R2037	On 05/05/2022			Bond Future	1	10,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:30:35	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Buy
15:30:35	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Sell
15:38:53	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Client	Buy
15:38:53	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Sell
16:46:44	R2037	On 05/05/2022			Bond Future	1	9,800,000	0.00 Member	Buy
17:23:54	R2037	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
17:25:34	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Buy
17:25:34	R2037	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
17:25:34	R2037	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Sell
17:25:34	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Client	Sell
17:25:34	R2037	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Buy
17:25:34	R2037	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
17:25:34	R2037	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
17:25:34	R2037	On 05/05/2022			Bond Future	1	6,000,000	0.00 Client	Sell
17:25:34	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Sell
17:25:34	R2037	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Sell
17:25:34	R2037	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Sell
17:25:34	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:25:34	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
17:25:34	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:36:18	R2037	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Buy
17:50:14	R2037	On 05/05/2022			Bond Future	1	3,700,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>26</b>	<b>88,800,000</b>	<b>0.00</b>	
15:30:35	R2040	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Buy
15:30:35	R2040	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Sell
15:39:16	R2040	On 05/05/2022			Bond Future	1	3,700,000	0.00 Client	Buy
15:39:16	R2040	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Sell
16:46:44	R2040	On 05/05/2022			Bond Future	1	6,600,000	0.00 Member	Buy
16:46:44	R2040	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
17:24:52	R2040	On 05/05/2022			Bond Future	1	4,000,000	0.00 Client	Sell
17:24:52	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
17:24:52	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
17:24:52	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:24:52	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
17:24:52	R2040	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Sell
17:24:52	R2040	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
17:24:52	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
17:24:52	R2040	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
17:24:52	R2040	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Buy
17:24:52	R2040	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell
17:24:52	R2040	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
17:24:52	R2040	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Sell
17:24:52	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>20</b>	<b>41,200,000</b>	<b>0.00</b>	
10:20:10	R2044	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Buy
11:51:40	R2044	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Sell
11:52:12	R2044	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Buy
11:52:12	R2044	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Sell
11:52:12	R2044	On 05/05/2022			Bond Future	1	4,000,000	0.00 Member	Buy
11:52:12	R2044	On 05/05/2022			Bond Future	1	2,800,000	0.00 Client	Sell
11:52:12	R2044	On 05/05/2022			Bond Future	1	4,000,000	0.00 Client	Sell
15:30:35	R2044	On 05/05/2022			Bond Future	1	18,200,000	0.00 Member	Sell
15:37:28	R2044	On 05/05/2022			Bond Future	1	18,200,000	0.00 Member	Buy
15:40:01	R2044	On 05/05/2022			Bond Future	1	18,200,000	0.00 Client	Sell
15:40:01	R2044	On 05/05/2022			Bond Future	1	18,200,000	0.00 Member	Buy
16:54:18	R2044	On 05/05/2022			Bond Future	1	8,300,000	0.00 Member	Buy
16:54:18	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:25:07	R2044	On 05/05/2022			Bond Future	1	5,600,000	0.00 Client	Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:25:07	R2044	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
17:25:07	R2044	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	5,600,000	0.00 Member	Buy
17:25:07	R2044	On 05/05/2022			Bond Future	1	5,600,000	0.00 Member	Sell
17:25:07	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>27</b>	<b>133,200,000</b>	<b>0.00</b>	
10:39:50	R2048	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Buy
10:39:50	R2048	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell
16:46:44	R2048	On 05/05/2022			Bond Future	1	9,400,000	0.00 Member	Buy
16:46:44	R2048	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:27:48	R2048	On 05/05/2022			Bond Future	1	1,700,000	0.00 Client	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	5,600,000	0.00 Client	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:27:48	R2048	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	1,600,000	0.00 Client	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:27:48	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Buy
17:27:48	R2048	On 05/05/2022			Bond Future	1	5,600,000	0.00 Member	Buy
17:27:48	R2048	On 05/05/2022			Bond Future	1	5,600,000	0.00 Member	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
17:27:48	R2048	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
17:27:48	R2048	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>21</b>	<b>38,800,000</b>	<b>0.00</b>	
16:46:44	R209	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Buy
16:46:44	R209	On 05/05/2022			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
17:22:23	R209	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
17:22:23	R209	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
17:22:23	R209	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
17:22:23	R209	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Sell
17:22:23	R209	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
17:22:23	R209	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
17:22:23	R209	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
17:22:23	R209	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell
17:22:23	R209	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
17:22:23	R209	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
17:22:23	R209	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
17:22:23	R209	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
17:22:23	R209	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Sell
17:22:23	R209	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>16</b>	<b>8,800,000</b>	<b>0.00</b>	
16:46:44	R213	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
16:46:44	R213	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:21:25	R213	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Sell
17:21:25	R213	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
17:21:25	R213	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
17:21:26	R213	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:21:26	R213	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>7</b>	<b>2,800,000</b>	<b>0.00</b>	
10:20:10	R214	On 05/05/2022			Bond Future	1	12,500,000	0.00 Member	Buy
11:46:26	R214	On 05/05/2022			Bond Future	1	7,300,000	0.00 Member	Sell
11:47:11	R214	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Sell
11:47:11	R214	On 05/05/2022			Bond Future	1	7,300,000	0.00 Member	Buy
11:47:11	R214	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Buy
11:47:11	R214	On 05/05/2022			Bond Future	1	5,200,000	0.00 Client	Sell
11:47:11	R214	On 05/05/2022			Bond Future	1	7,300,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:44	R214	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Buy
17:26:44	R214	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:28:28	R214	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
17:28:28	R214	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
17:28:28	R214	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell
17:28:28	R214	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
17:28:28	R214	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Sell
17:28:28	R214	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
17:28:28	R214	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:28:28	R214	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
17:28:28	R214	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell
17:28:28	R214	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell
17:28:28	R214	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
17:28:28	R214	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
17:28:28	R214	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
17:28:28	R214	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>23</b>	<b>58,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>199</b>	<b>728,520,000</b>	<b>0.00</b>	