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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:37:37	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Sell
13:37:37	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Buy
13:53:16	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Sell
13:53:16	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
9:17:25	I2033	On 04/08/2022		Bond Future	1	13,500,000	0.00 Member	Sell
9:17:25	I2033	On 04/08/2022		Bond Future	1	13,500,000	0.00 Member	Buy
9:35:11	I2033	On 04/08/2022		Bond Future	1	13,500,000	0.00 Member	Buy
9:35:11	I2033	On 04/08/2022		Bond Future	1	13,500,000	0.00 Client	Sell
10:42:03	I2033	On 04/08/2022		Bond Future	1	13,500,000	0.00 Member	Buy
10:42:03	I2033	On 04/08/2022		Bond Future	1	13,500,000	0.00 Member	Sell
11:49:44	I2033	On 04/08/2022		Bond Future	1	13,500,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:49:44	I2033	On 04/08/2022			Bond Future	1	13,500,000	0.00 Client	Buy
<b>Total for I2033 Bond Future</b>						<b>8</b>	<b>108,000,000</b>	<b>0.00</b>	
9:46:16	R186	On 04/08/2022			Bond Future	1	5,000,000	0.00 Client	Buy
9:46:16	R186	On 04/08/2022			Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>10,000,000</b>	<b>0.00</b>	
15:17:48	R2023	On 04/08/2022			Bond Future	1	190,300,000	0.00 Member	Buy
15:17:48	R2023	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	37,100,000	0.00 Member	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
15:33:48	R2023	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	2,500,000	0.00 Client	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
15:33:48	R2023	On 04/08/2022			Bond Future	1	144,100,000	0.00 Client	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	144,100,000	0.00 Member	Buy
15:33:48	R2023	On 04/08/2022			Bond Future	1	144,100,000	0.00 Member	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	37,100,000	0.00 Client	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	37,100,000	0.00 Member	Buy
15:33:48	R2023	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:33:48	R2023	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Sell
15:33:48	R2023	On 04/08/2022			Bond Future	1	2,500,000	0.00 Member	Buy
15:33:48	R2023	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>19</b>	<b>761,200,000</b>	<b>0.00</b>	
16:59:45	R2040	On 04/08/2022			Bond Future	1	550,100,000	0.00 Member	Sell
17:11:41	R2040	On 04/08/2022			Bond Future	1	9,600,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	310,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:15:31	R2040	On 04/08/2022			Bond Future	1	310,300,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	310,300,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	30,700,000	0.00 Member	Sell
17:15:31	R2040	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Sell
17:15:31	R2040	On 04/08/2022			Bond Future	1	3,400,000	0.00 Member	Sell
17:15:31	R2040	On 04/08/2022			Bond Future	1	102,000,000	0.00 Member	Sell
17:15:31	R2040	On 04/08/2022			Bond Future	1	6,800,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:15:31	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	4,600,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	30,700,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	79,800,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	102,000,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	9,600,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	30,700,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	79,800,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	6,800,000	0.00 Member	Sell
17:15:31	R2040	On 04/08/2022			Bond Future	1	6,800,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	102,000,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	4,600,000	0.00 Member	Sell
17:15:31	R2040	On 04/08/2022			Bond Future	1	4,600,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	9,600,000	0.00 Member	Sell
17:15:31	R2040	On 04/08/2022			Bond Future	1	1,800,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	3,400,000	0.00 Client	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	3,400,000	0.00 Member	Buy
17:15:31	R2040	On 04/08/2022			Bond Future	1	79,800,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>31</b>	<b>2,200,400,000</b>	<b>0.00</b>	
15:56:22	R2044	On 03/11/2022	11.30	Call	Bond Future	1	160,000,000	0.00 Member	Sell
15:56:22	R2044	On 03/11/2022	10.60	Call	Bond Future	1	160,000,000	0.00 Member	Buy
15:56:22	R2044	On 04/08/2022			Bond Future	1	38,400,000	0.00 Member	Buy
15:56:22	R2044	On 04/08/2022			Bond Future	1	4,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:56:22	R2044	On 03/11/2022	10.60	Call	Bond Future	1	20,300,000	0.00 Member	Sell
15:56:22	R2044	On 03/11/2022	11.30	Call	Bond Future	1	20,300,000	0.00 Member	Buy
17:06:04	R2044	On 03/11/2022	11.30	Call	Bond Future	1	2,800,000	0.00 Member	Sell
17:06:04	R2044	On 03/11/2022	11.30	Call	Bond Future	1	2,800,000	0.00 Client	Buy
17:06:04	R2044	On 03/11/2022	11.30	Call	Bond Future	1	2,800,000	0.00 Member	Buy
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	106,400,000	0.00 Client	Buy
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	106,400,000	0.00 Member	Buy
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	25,300,000	0.00 Member	Sell
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	106,400,000	0.00 Member	Sell
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	20,300,000	0.00 Member	Sell
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	25,300,000	0.00 Client	Buy
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	4,800,000	0.00 Member	Buy
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	400,000	0.00 Member	Buy
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	20,300,000	0.00 Client	Buy
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	4,800,000	0.00 Member	Sell
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	4,800,000	0.00 Client	Buy
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	400,000	0.00 Client	Buy
17:06:05	R2044	On 03/11/2022	11.30	Call	Bond Future	1	25,300,000	0.00 Member	Buy
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	106,400,000	0.00 Client	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	2,800,000	0.00 Client	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	25,300,000	0.00 Member	Buy
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	106,400,000	0.00 Member	Buy
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	400,000	0.00 Client	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	4,800,000	0.00 Client	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	2,800,000	0.00 Member	Buy
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	2,800,000	0.00 Member	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	20,300,000	0.00 Client	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	4,800,000	0.00 Member	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	400,000	0.00 Member	Buy
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	400,000	0.00 Member	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	106,400,000	0.00 Member	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	20,300,000	0.00 Member	Buy
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	25,300,000	0.00 Client	Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	25,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:08:19	R2044	On 03/11/2022	10.60	Call	Bond Future	1	4,800,000	0.00 Member	Buy
17:19:42	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
17:19:42	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	25,500,000	0.00 Member	Buy
17:19:42	R2044	On 04/08/2022			Bond Future	1	25,500,000	0.00 Member	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:19:42	R2044	On 04/08/2022			Bond Future	1	25,500,000	0.00 Client	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	4,900,000	0.00 Client	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	6,100,000	0.00 Client	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Buy
17:19:42	R2044	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	4,900,000	0.00 Member	Buy
17:19:42	R2044	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:19:42	R2044	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>57</b>	<b>1,433,600,000</b>	<b>0.00</b>	
15:15:37	R2048	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Buy
15:15:37	R2048	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Sell
15:26:36	R2048	On 04/08/2022			Bond Future	1	6,000,000	0.00 Client	Buy
15:26:36	R2048	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>24,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>125</b>	<b>4,537,240,000</b>	<b>0.00</b>	