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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/10/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:43:52	R2030	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Sell
10:43:52	R2030	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Buy
11:22:00	R2030	On 03/11/2022		Bond Future	1	6,100,000	0.00 Client	Buy
11:22:00	R2030	On 03/11/2022		Bond Future	1	6,100,000	0.00 Client	Sell
14:21:30	R2030	On 03/11/2022		Bond Future	1	700,000	0.00 Client	Buy
14:21:30	R2030	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>					<b>6</b>	<b>15,000,000</b>	<b>0.00</b>	
12:13:47	R2040	On 03/11/2022		Bond Future	1	5,400,000	0.00 Member	Buy
12:13:47	R2040	On 03/11/2022		Bond Future	1	5,400,000	0.00 Member	Sell
13:05:55	R2040	On 03/11/2022		Bond Future	1	5,400,000	0.00 Member	Buy
13:05:55	R2040	On 03/11/2022		Bond Future	1	5,400,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>21,600,000</b>	<b>0.00</b>	
17:17:04	R2048	On 03/11/2022			Bond Future	1	102,000,000	0.00 Member	Buy
17:34:10	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Buy
17:36:07	R2048	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
17:36:07	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	62,000,000	0.00 Member	Buy
17:36:07	R2048	On 03/11/2022			Bond Future	1	1,600,000	0.00 Client	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	1,900,000	0.00 Member	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
17:36:07	R2048	On 03/11/2022			Bond Future	1	31,000,000	0.00 Member	Buy
17:36:07	R2048	On 03/11/2022			Bond Future	1	31,000,000	0.00 Client	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Buy
17:36:07	R2048	On 03/11/2022			Bond Future	1	62,000,000	0.00 Member	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	1,900,000	0.00 Client	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
17:36:07	R2048	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	1,900,000	0.00 Member	Buy
17:36:07	R2048	On 03/11/2022			Bond Future	1	31,000,000	0.00 Member	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
17:36:07	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	62,000,000	0.00 Client	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Sell
17:36:07	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>28</b>	<b>408,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:58:23	R209	On 03/11/2022			Bond Future	1	50,000,000	0.00 Client	Buy
8:58:23	R209	On 03/11/2022			Bond Future	1	50,000,000	0.00 Member	Sell
13:10:31	R209	On 04/05/2023	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell
13:10:31	R209	On 04/05/2023	12.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:10:31	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:10:31	R209	On 03/11/2022	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Buy
13:10:31	R209	On 03/11/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:10:31	R209	On 03/11/2022	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:10:31	R209	On 03/11/2022	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:10:31	R209	On 03/11/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:10:31	R209	On 03/11/2022	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell
13:10:31	R209	On 04/05/2023	12.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:10:31	R209	On 04/05/2023	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Buy
13:10:31	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:24:43	R209	On 04/05/2023			Bond Future	1	47,500,000	0.00 Member	Buy
13:24:43	R209	On 03/11/2022			Bond Future	1	65,000,000	0.00 Member	Sell
13:24:43	R209	On 03/11/2022			Bond Future	1	65,000,000	0.00 Member	Buy
13:24:43	R209	On 04/05/2023			Bond Future	1	47,500,000	0.00 Member	Sell
13:42:58	R209	On 03/11/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Client	Buy
13:42:58	R209	On 03/11/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:43:07	R209	On 03/11/2022	11.00	Put	Bond Future	1	100,000,000	0.00 Client	Sell
13:43:07	R209	On 03/11/2022	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:43:12	R209	On 03/11/2022	10.00	Call	Bond Future	1	100,000,000	0.00 Client	Buy
13:43:12	R209	On 03/11/2022	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell
13:43:27	R209	On 04/05/2023	12.50	Put	Bond Future	1	100,000,000	0.00 Client	Sell
13:43:27	R209	On 04/05/2023	12.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:43:38	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Client	Buy
13:43:38	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:43:48	R209	On 04/05/2023	10.00	Call	Bond Future	1	100,000,000	0.00 Client	Sell
13:43:48	R209	On 04/05/2023	10.00	Call	Bond Future	1	100,000,000	0.00 Member	Buy
13:43:55	R209	On 03/11/2022			Bond Future	1	65,000,000	0.00 Client	Sell
13:43:55	R209	On 03/11/2022			Bond Future	1	65,000,000	0.00 Member	Buy
13:43:59	R209	On 04/05/2023			Bond Future	1	47,500,000	0.00 Client	Buy
13:43:59	R209	On 04/05/2023			Bond Future	1	47,500,000	0.00 Member	Sell
14:19:25	R209	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:19:25	R209	On 03/11/2022		Bond Future	1	37,500,000	0.00 Member	Buy
14:19:25	R209	On 03/11/2022		Bond Future	1	37,500,000	0.00 Member	Sell
14:19:25	R209	On 03/11/2022		Bond Future	1	12,500,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>					<b>38</b>	<b>3,050,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>76</b>	<b>3,494,600,000</b>	<b>0.00</b>	