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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:29	ALBI	On 04/08/2022		Index Future	1	30,000	0.00 Member	Buy
16:40:12	ALBI	On 04/08/2022		Index Future	1	30,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>	
16:13:17	I2029	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Buy
16:13:17	I2029	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Sell
16:26:14	I2029	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Sell
16:26:14	I2029	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Buy
16:31:56	I2029	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Buy
16:31:56	I2029	On 04/08/2022		Bond Future	1	6,000,000	0.00 Client	Sell
<b>Total for I2029 Bond Future</b>					<b>6</b>	<b>36,000,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:51:48	R186	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:19:53	R186	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:20:30	R186	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:20:30	R186	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
13:42:23	R186	On 03/11/2022	8.91	Put	Bond Future	1	431,000,000	0.00 Member	Buy
13:42:23	R186	On 03/11/2022	8.23	Call	Bond Future	1	431,000,000	0.00 Member	Sell
17:18:08	R186	On 03/11/2022	8.23	Call	Bond Future	1	20,000,000	0.00 Member	Buy
17:18:29	R186	On 03/11/2022	8.91	Put	Bond Future	1	20,000,000	0.00 Member	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	40,000,000	0.00 Member	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	33,000,000	0.00 Member	Buy
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	33,000,000	0.00 Member	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	28,000,000	0.00 Member	Buy
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	28,000,000	0.00 Member	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	260,000,000	0.00 Client	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	50,000,000	0.00 Client	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	33,000,000	0.00 Client	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	28,000,000	0.00 Client	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	50,000,000	0.00 Member	Buy
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	40,000,000	0.00 Member	Buy
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	260,000,000	0.00 Member	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	50,000,000	0.00 Member	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	40,000,000	0.00 Client	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	20,000,000	0.00 Client	Sell
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	20,000,000	0.00 Member	Buy
17:23:43	R186	On 03/11/2022	8.91	Put	Bond Future	1	260,000,000	0.00 Member	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	50,000,000	0.00 Client	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	20,000,000	0.00 Member	Sell
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	28,000,000	0.00 Client	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	50,000,000	0.00 Member	Sell
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	40,000,000	0.00 Member	Sell
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	40,000,000	0.00 Client	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	50,000,000	0.00 Member	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	260,000,000	0.00 Member	Sell
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	260,000,000	0.00 Client	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	33,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	20,000,000	0.00 Client	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	40,000,000	0.00 Member	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	33,000,000	0.00 Member	Sell
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	33,000,000	0.00 Member	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	28,000,000	0.00 Member	Sell
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	28,000,000	0.00 Member	Buy
17:23:53	R186	On 03/11/2022	8.23	Call	Bond Future	1	260,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>42</b>	<b>3,448,400,000</b>	<b>0.00</b>	
15:31:36	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
15:31:36	R197	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:31:36	R197	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:31:36	R197	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
<b>Total for R197 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
11:46:10	R2030	On 04/05/2023	9.58	Call	Bond Future	1	15,000,000	0.00 Member	Buy
11:46:10	R2030	On 04/05/2023	11.34	Put	Bond Future	1	15,000,000	0.00 Member	Sell
11:46:10	R2030	On 04/05/2023	9.58	Call	Bond Future	1	15,000,000	0.00 Member	Sell
11:46:10	R2030	On 04/05/2023	11.34	Put	Bond Future	1	15,000,000	0.00 Member	Buy
14:41:56	R2030	On 04/05/2023	11.34	Put	Bond Future	1	15,000,000	0.00 Member	Buy
14:41:56	R2030	On 04/05/2023	11.34	Put	Bond Future	1	15,000,000	0.00 Client	Sell
14:42:08	R2030	On 04/05/2023	9.58	Call	Bond Future	1	15,000,000	0.00 Member	Sell
14:42:08	R2030	On 04/05/2023	9.58	Call	Bond Future	1	15,000,000	0.00 Client	Buy
16:53:26	R2030	On 04/08/2022			Bond Future	1	111,100,000	0.00 Member	Sell
16:57:39	R2030	On 04/08/2022			Bond Future	1	111,100,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>10</b>	<b>342,200,000</b>	<b>0.00</b>	
12:52:47	R2044	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:19:18	R2044	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:20:18	R2044	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:20:18	R2044	On 04/08/2022			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
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>4,400,000</b>	<b>0.00</b>	
12:45:41	R2048	On 04/08/2022			Bond Future	1	600,000,000	0.00 Member	Sell
12:45:41	R2048	On 04/08/2022			Bond Future	1	600,000,000	0.00 Member	Buy
12:52:47	R2048	On 04/08/2022			Bond Future	1	600,000,000	0.00 Member	Buy
12:52:47	R2048	On 04/08/2022			Bond Future	1	600,000,000	0.00 Member	Sell
13:35:52	R2048	On 04/08/2022			Bond Future	1	600,000,000	0.00 Member	Sell
13:35:52	R2048	On 04/08/2022			Bond Future	1	600,000,000	0.00 Client	Buy
13:36:20	R2048	On 04/08/2022			Bond Future	1	600,000,000	0.00 Member	Sell
13:36:20	R2048	On 04/08/2022			Bond Future	1	600,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>4,800,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>76</b>	<b>8,631,460,000</b>	<b>0.00</b>	