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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/10/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:20:48	ALBI	On 04/11/2021		Index Future	1	10,000	0.00 Member	Buy
13:20:48	ALBI	On 03/02/2022		Index Future	1	10,000	0.00 Member	Sell
13:20:48	ALBI	On 04/11/2021		Index Future	1	10,000	0.00 Member	Sell
13:20:48	ALBI	On 03/02/2022		Index Future	1	10,000	0.00 Member	Buy
14:40:14	ALBI	On 04/11/2021		Index Future	1	10,000	0.00 Member	Buy
14:40:42	ALBI	On 03/02/2022		Index Future	1	10,000	0.00 Member	Sell
15:33:04	ALBI	On 03/02/2022		Index Future	1	10,000	0.00 Client	Buy
15:33:52	ALBI	On 04/11/2021		Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>8</b>	<b>80,000</b>	<b>0.00</b>	
12:09:52	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Sell
12:29:54	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Client	Buy
13:24:38	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy



Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:38	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Sell
13:24:38	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Buy
13:24:38	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
14:38:15	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Sell
14:39:33	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy
15:13:38	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Client	Buy
15:14:31	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>10</b>	<b>100,000</b>	<b>0.00</b>	
11:25:33	I2025	On 04/11/2021		Bond Future	1	17,000,000	0.00 Member	Buy
11:40:54	I2025	On 04/11/2021		Bond Future	1	17,000,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>					<b>2</b>	<b>34,000,000</b>	<b>0.00</b>	
14:34:30	R186	On 04/11/2021		Bond Future	1	445,000,000	0.00 Member	Sell
14:34:30	R186	On 03/02/2022		Bond Future	1	445,000,000	0.00 Member	Buy
14:34:30	R186	On 03/02/2022		Bond Future	1	445,000,000	0.00 Client	Sell
14:34:30	R186	On 04/11/2021		Bond Future	1	445,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>1,780,000,000</b>	<b>0.00</b>	
15:27:22	R202	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Buy
16:33:44	R202	On 04/11/2021		Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>					<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
10:39:55	R2030	On 03/02/2022		Bond Future	1	320,000,000	0.00 Member	Buy
10:39:55	R2030	On 04/11/2021		Bond Future	1	320,000,000	0.00 Member	Sell
10:39:55	R2030	On 04/11/2021		Bond Future	1	320,000,000	0.00 Client	Buy
10:39:55	R2030	On 03/02/2022		Bond Future	1	320,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>1,280,000,000</b>	<b>0.00</b>	
10:42:03	R2032	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
10:42:03	R2032	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Buy
10:46:13	R2032	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
10:46:13	R2032	On 03/02/2022			Bond Future	1	5,000,000	0.00 Client	Buy
14:34:30	R2032	On 04/11/2021			Bond Future	1	315,000,000	0.00 Member	Sell
14:34:30	R2032	On 04/11/2021			Bond Future	1	315,000,000	0.00 Client	Buy
14:34:31	R2032	On 03/02/2022			Bond Future	1	315,000,000	0.00 Member	Buy
14:34:31	R2032	On 03/02/2022			Bond Future	1	315,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>8</b>	<b>1,280,000,000</b>	<b>0.00</b>	
14:34:31	R2035	On 03/02/2022			Bond Future	1	265,000,000	0.00 Member	Buy
14:34:31	R2035	On 04/11/2021			Bond Future	1	265,000,000	0.00 Member	Sell
14:34:31	R2035	On 04/11/2021			Bond Future	1	265,000,000	0.00 Member	Buy
14:34:31	R2035	On 03/02/2022			Bond Future	1	265,000,000	0.00 Client	Sell
16:42:24	R2035	On 04/11/2021			Bond Future	1	265,000,000	0.00 Member	Sell
16:42:24	R2035	On 04/11/2021			Bond Future	1	265,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>6</b>	<b>1,590,000,000</b>	<b>0.00</b>	
13:24:55	R2048	On 03/02/2022			Bond Future	1	300,000,000	0.00 Member	Sell
13:24:55	R2048	On 04/11/2021			Bond Future	1	300,000,000	0.00 Member	Buy
13:24:55	R2048	On 03/02/2022			Bond Future	1	300,000,000	0.00 Member	Buy
13:24:55	R2048	On 04/11/2021			Bond Future	1	300,000,000	0.00 Member	Sell
14:42:59	R2048	On 04/11/2021			Bond Future	1	300,000,000	0.00 Member	Sell
14:42:59	R2048	On 04/11/2021			Bond Future	1	300,000,000	0.00 Client	Buy
14:43:24	R2048	On 03/02/2022			Bond Future	1	300,000,000	0.00 Member	Buy
14:43:24	R2048	On 03/02/2022			Bond Future	1	300,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>2,400,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:20:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	100,000,000	0.00 Member	Buy
12:20:25	R209	On 05/05/2022	9.75	Call	Bond Future	1	50,000,000	0.00 Member	Sell
12:20:25	R209	On 05/05/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
12:20:25	R209	On 05/05/2022	10.75	Put	Bond Future	1	100,000,000	0.00 Member	Sell
12:20:25	R209	On 05/05/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
12:20:25	R209	On 05/05/2022	9.75	Call	Bond Future	1	50,000,000	0.00 Member	Buy
12:22:00	R209	On 05/05/2022			Bond Future	1	35,000,000	0.00 Member	Buy
12:22:00	R209	On 05/05/2022			Bond Future	1	35,000,000	0.00 Member	Sell
12:24:21	R209	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
12:24:21	R209	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Buy
12:24:21	R209	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Sell
12:24:21	R209	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
12:35:28	R209	On 05/05/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Client	Sell
12:35:28	R209	On 05/05/2022	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
12:35:49	R209	On 05/05/2022	10.75	Put	Bond Future	1	100,000,000	0.00 Client	Buy
12:35:49	R209	On 05/05/2022	10.75	Put	Bond Future	1	100,000,000	0.00 Member	Sell
12:35:57	R209	On 05/05/2022	9.75	Call	Bond Future	1	50,000,000	0.00 Client	Sell
12:35:57	R209	On 05/05/2022	9.75	Call	Bond Future	1	50,000,000	0.00 Member	Buy
12:36:08	R209	On 05/05/2022			Bond Future	1	35,000,000	0.00 Client	Buy
12:36:08	R209	On 05/05/2022			Bond Future	1	35,000,000	0.00 Member	Sell
12:36:14	R209	On 04/11/2021			Bond Future	1	100,000,000	0.00 Client	Buy
12:36:14	R209	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Sell
12:36:35	R209	On 05/05/2022			Bond Future	1	100,000,000	0.00 Client	Sell
12:36:35	R209	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
13:24:55	R209	On 03/02/2022			Bond Future	1	390,000,000	0.00 Member	Buy
13:24:55	R209	On 04/11/2021			Bond Future	1	390,000,000	0.00 Member	Sell
13:24:55	R209	On 03/02/2022			Bond Future	1	390,000,000	0.00 Member	Sell
13:24:55	R209	On 04/11/2021			Bond Future	1	390,000,000	0.00 Member	Buy
14:43:41	R209	On 04/11/2021			Bond Future	1	390,000,000	0.00 Member	Buy
14:43:41	R209	On 04/11/2021			Bond Future	1	390,000,000	0.00 Client	Sell
14:44:16	R209	On 03/02/2022			Bond Future	1	390,000,000	0.00 Client	Buy
14:44:16	R209	On 03/02/2022			Bond Future	1	390,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>32</b>	<b>5,060,000,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>84</b>	<b>13,425,180,000</b>		<b>0.00</b>

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