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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/05/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:19:04	R186	On 05/08/2021			Bond Future	1	162,000,000	0.00 Client	Sell
9:19:04	R186	On 05/08/2021			Bond Future	1	162,000,000	0.00 Client	Buy
Total for R186 Bond Future						2	324,000,000	0.00	
17:31:36	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Sell
17:31:36	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Buy
17:33:23	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Sell
17:33:23	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Client	Buy
Total for R2030 Bond Future						4	27,600,000	0.00	
9:46:38	R2035	On 03/02/2022	11.05	Put	Bond Future	1	160,000,000	0.00 Member	Buy
9:46:38	R2035	On 03/02/2022	10.35	Call	Bond Future	1	160,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:46:38	R2035	On 03/02/2022	11.88	Put	Bond Future	1	160,000,000	0.00 Member	Sell
9:46:38	R2035	On 03/02/2022	10.35	Call	Bond Future	1	160,000,000	0.00 Member	Buy
9:46:38	R2035	On 03/02/2022	11.05	Put	Bond Future	1	160,000,000	0.00 Member	Sell
9:46:38	R2035	On 03/02/2022	11.88	Put	Bond Future	1	160,000,000	0.00 Member	Buy
13:17:56	R2035	On 03/02/2022	11.88	Put	Bond Future	1	160,000,000	0.00 Member	Buy
13:17:56	R2035	On 03/02/2022	11.88	Put	Bond Future	1	23,000,000	0.00 Member	Sell
13:18:09	R2035	On 03/02/2022	11.05	Put	Bond Future	1	160,000,000	0.00 Member	Sell
13:18:09	R2035	On 03/02/2022	11.05	Put	Bond Future	1	23,000,000	0.00 Member	Buy
13:18:20	R2035	On 03/02/2022	10.35	Call	Bond Future	1	160,000,000	0.00 Member	Buy
13:18:20	R2035	On 03/02/2022	10.35	Call	Bond Future	1	23,000,000	0.00 Member	Sell
16:26:02	R2035	On 03/02/2022	11.05	Put	Bond Future	1	76,000,000	0.00 Client	Buy
16:26:02	R2035	On 03/02/2022	11.05	Put	Bond Future	1	76,000,000	0.00 Member	Sell
16:26:02	R2035	On 03/02/2022	11.05	Put	Bond Future	1	76,000,000	0.00 Member	Buy
16:26:02	R2035	On 03/02/2022	11.05	Put	Bond Future	1	42,000,000	0.00 Member	Buy
16:26:03	R2035	On 03/02/2022	11.05	Put	Bond Future	1	19,000,000	0.00 Member	Buy
16:26:03	R2035	On 03/02/2022	11.05	Put	Bond Future	1	23,000,000	0.00 Member	Sell
16:26:03	R2035	On 03/02/2022	11.05	Put	Bond Future	1	42,000,000	0.00 Member	Sell
16:26:03	R2035	On 03/02/2022	11.05	Put	Bond Future	1	42,000,000	0.00 Client	Buy
16:26:03	R2035	On 03/02/2022	11.05	Put	Bond Future	1	19,000,000	0.00 Client	Buy
16:26:03	R2035	On 03/02/2022	11.05	Put	Bond Future	1	23,000,000	0.00 Client	Buy
16:26:03	R2035	On 03/02/2022	11.05	Put	Bond Future	1	19,000,000	0.00 Member	Sell
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	19,000,000	0.00 Member	Sell
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	23,000,000	0.00 Member	Buy
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	23,000,000	0.00 Client	Sell
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	76,000,000	0.00 Member	Buy
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	76,000,000	0.00 Member	Sell
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	42,000,000	0.00 Member	Buy
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	76,000,000	0.00 Client	Sell
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	42,000,000	0.00 Client	Sell
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	19,000,000	0.00 Member	Buy
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	19,000,000	0.00 Client	Sell
16:28:12	R2035	On 03/02/2022	11.88	Put	Bond Future	1	42,000,000	0.00 Member	Sell
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	42,000,000	0.00 Member	Sell
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	19,000,000	0.00 Member	Sell
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	23,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	19,000,000	0.00 Member	Buy
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	76,000,000	0.00 Client	Sell
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	76,000,000	0.00 Member	Buy
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	76,000,000	0.00 Member	Sell
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	23,000,000	0.00 Client	Sell
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	42,000,000	0.00 Member	Buy
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	42,000,000	0.00 Client	Sell
16:29:41	R2035	On 03/02/2022	10.35	Call	Bond Future	1	19,000,000	0.00 Client	Sell
Total for R2035 Bond Future						45	2,880,000,000	0.00	
15:17:52	R2037	On 05/08/2021			Bond Future	1	6,400,000	0.00 Member	Buy
16:42:16	R2037	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:45:40	R2037	On 05/08/2021			Bond Future	1	4,500,000	0.00 Client	Sell
16:45:40	R2037	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
16:45:40	R2037	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Buy
16:45:40	R2037	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Sell
16:45:40	R2037	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
16:45:40	R2037	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
16:45:40	R2037	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:45:40	R2037	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R2037 Bond Future						10	25,600,000	0.00	
15:17:52	R2040	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Buy
16:41:43	R2040	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
16:43:52	R2040	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Buy
16:43:52	R2040	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Sell
16:43:52	R2040	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
16:43:52	R2040	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Sell
16:43:52	R2040	On 05/08/2021			Bond Future	1	900,000	0.00 Client	Sell
17:41:23	R2040	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
17:41:23	R2040	On 05/08/2021			Bond Future	1	14,000,000	0.00 Member	Sell
17:51:24	R2040	On 05/08/2021			Bond Future	1	4,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:51:24	R2040	On 05/08/2021			Bond Future	1	4,300,000	0.00 Member	Buy
17:51:24	R2040	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Sell
17:51:24	R2040	On 05/08/2021			Bond Future	1	900,000	0.00 Client	Buy
17:51:24	R2040	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Buy
17:51:24	R2040	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
17:51:24	R2040	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Buy
17:51:24	R2040	On 05/08/2021			Bond Future	1	4,300,000	0.00 Member	Sell
17:51:24	R2040	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Buy
17:51:24	R2040	On 05/08/2021			Bond Future	1	8,000,000	0.00 Client	Buy
17:51:24	R2040	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Sell
Total for R2040 Bond Future						20	66,400,000	0.00	
14:31:35	R2048	On 05/08/2021			Bond Future	1	33,400,000	0.00 Member	Buy
14:31:35	R2048	On 05/08/2021			Bond Future	1	19,600,000	0.00 Member	Sell
14:42:57	R2048	On 05/08/2021			Bond Future	1	8,800,000	0.00 Member	Buy
14:42:57	R2048	On 05/08/2021			Bond Future	1	8,800,000	0.00 Member	Sell
14:42:57	R2048	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
14:42:57	R2048	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
14:42:57	R2048	On 05/08/2021			Bond Future	1	3,600,000	0.00 Client	Sell
14:42:57	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
14:42:57	R2048	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
14:42:57	R2048	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
14:42:57	R2048	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
14:42:57	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
14:42:57	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Sell
14:42:57	R2048	On 05/08/2021			Bond Future	1	8,800,000	0.00 Client	Sell
Total for R2048 Bond Future						14	94,400,000	0.00	
Grand Total for all Instruments						95	3,418,000,000	0.00	