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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/04/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:19:34	R186	On 05/08/2021		Bond Future	1	20,400,000	0.00 Member	Buy
15:19:34	R186	On 05/08/2021		Bond Future	1	4,600,000	0.00 Member	Sell
15:30:42	R186	On 05/08/2021		Bond Future	1	15,800,000	0.00 Member	Buy
15:30:42	R186	On 05/08/2021		Bond Future	1	15,800,000	0.00 Client	Sell
15:30:42	R186	On 05/08/2021		Bond Future	1	15,800,000	0.00 Member	Sell
15:30:42	R186	On 05/08/2021		Bond Future	1	4,600,000	0.00 Member	Buy
15:30:42	R186	On 05/08/2021		Bond Future	1	4,600,000	0.00 Client	Sell
16:32:48	R186	On 06/05/2021		Bond Future	1	7,400,000	0.00 Member	Buy
17:01:27	R186	On 06/05/2021		Bond Future	1	7,400,000	0.00 Client	Sell
Total for R186 Bond Future					9	96,400,000	0.00	
15:19:34	R2032	On 05/08/2021		Bond Future	1	13,400,000	0.00 Member	Sell
15:19:34	R2032	On 05/08/2021		Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:31:08	R2032	On 05/08/2021			Bond Future	1	10,400,000	0.00 Member	Sell
15:31:08	R2032	On 05/08/2021			Bond Future	1	10,400,000	0.00 Client	Buy
15:31:08	R2032	On 05/08/2021			Bond Future	1	10,400,000	0.00 Member	Buy
15:31:08	R2032	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
15:31:08	R2032	On 05/08/2021			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2032 Bond Future						7	53,600,000	0.00	
15:19:34	R2035	On 05/08/2021			Bond Future	1	13,400,000	0.00 Member	Sell
15:19:34	R2035	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Buy
15:31:30	R2035	On 05/08/2021			Bond Future	1	10,400,000	0.00 Member	Sell
15:31:30	R2035	On 05/08/2021			Bond Future	1	10,400,000	0.00 Client	Buy
15:31:30	R2035	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
15:31:30	R2035	On 05/08/2021			Bond Future	1	3,000,000	0.00 Client	Buy
15:31:30	R2035	On 05/08/2021			Bond Future	1	10,400,000	0.00 Member	Buy
16:42:59	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
16:42:59	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
Total for R2035 Bond Future						9	54,200,000	0.00	
10:19:02	R2037	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
10:36:14	R2037	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Sell
16:42:59	R2037	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
16:42:59	R2037	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Sell
16:47:17	R2037	On 06/05/2021			Bond Future	1	7,200,000	0.00 Member	Sell
16:47:17	R2037	On 06/05/2021			Bond Future	1	10,600,000	0.00 Member	Buy
17:00:47	R2037	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Buy
17:00:47	R2037	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
17:00:47	R2037	On 06/05/2021			Bond Future	1	7,200,000	0.00 Client	Sell
17:00:47	R2037	On 06/05/2021			Bond Future	1	3,400,000	0.00 Client	Sell
17:00:47	R2037	On 06/05/2021			Bond Future	1	7,200,000	0.00 Member	Buy
Total for R2037 Bond Future						11	47,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:42:59	R2040	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
16:42:59	R2040	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
Total for R2040 Bond Future						2	600,000	0.00	
10:32:53	R2044	On 06/05/2021			Bond Future	1	600,000	0.00 Member	Sell
10:32:53	R2044	On 06/05/2021			Bond Future	1	600,000	0.00 Member	Buy
12:03:45	R2044	On 06/05/2021			Bond Future	1	600,000	0.00 Client	Sell
12:03:45	R2044	On 06/05/2021			Bond Future	1	600,000	0.00 Member	Buy
Total for R2044 Bond Future						4	2,400,000	0.00	
10:58:42	R209	On 06/05/2021	10.60	Put	Bond Future	1	100,000,000	0.00 Member	Sell
10:58:42	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
10:58:42	R209	On 06/05/2021	10.60	Put	Bond Future	1	100,000,000	0.00 Member	Buy
10:58:42	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
11:02:44	R209	On 04/11/2021			Bond Future	1	58,000,000	0.00 Member	Buy
11:02:44	R209	On 06/05/2021			Bond Future	1	45,000,000	0.00 Member	Sell
11:02:44	R209	On 06/05/2021			Bond Future	1	45,000,000	0.00 Member	Buy
11:02:44	R209	On 04/11/2021			Bond Future	1	58,000,000	0.00 Member	Sell
15:21:27	R209	On 06/05/2021	10.60	Put	Bond Future	1	50,000,000	0.00 Member	Sell
15:21:27	R209	On 06/05/2021	10.60	Put	Bond Future	1	100,000,000	0.00 Member	Buy
15:22:12	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Buy
15:22:12	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
15:22:18	R209	On 06/05/2021			Bond Future	1	22,500,000	0.00 Member	Sell
15:22:18	R209	On 06/05/2021			Bond Future	1	45,000,000	0.00 Member	Buy
15:22:22	R209	On 04/11/2021			Bond Future	1	29,000,000	0.00 Member	Buy
15:22:22	R209	On 04/11/2021			Bond Future	1	58,000,000	0.00 Member	Sell
16:54:03	R209	On 06/05/2021	10.60	Put	Bond Future	1	50,000,000	0.00 Client	Sell
16:54:03	R209	On 06/05/2021	10.60	Put	Bond Future	1	50,000,000	0.00 Client	Sell
16:54:03	R209	On 06/05/2021	10.60	Put	Bond Future	1	50,000,000	0.00 Member	Buy
16:54:03	R209	On 06/05/2021	10.60	Put	Bond Future	1	50,000,000	0.00 Member	Sell
16:54:03	R209	On 06/05/2021	10.60	Put	Bond Future	1	50,000,000	0.00 Member	Buy
16:55:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Client	Buy
16:55:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Sell
16:55:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Buy
16:55:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Sell
16:56:01	R209	On 06/05/2021			Bond Future	1	22,500,000	0.00 Member	Buy
16:56:01	R209	On 06/05/2021			Bond Future	1	22,500,000	0.00 Client	Sell
16:56:01	R209	On 06/05/2021			Bond Future	1	22,500,000	0.00 Client	Sell
16:56:01	R209	On 06/05/2021			Bond Future	1	22,500,000	0.00 Member	Buy
16:56:01	R209	On 06/05/2021			Bond Future	1	22,500,000	0.00 Member	Sell
16:57:16	R209	On 04/11/2021			Bond Future	1	29,000,000	0.00 Member	Sell
16:57:16	R209	On 04/11/2021			Bond Future	1	29,000,000	0.00 Client	Buy
16:57:16	R209	On 04/11/2021			Bond Future	1	29,000,000	0.00 Member	Buy
16:57:16	R209	On 04/11/2021			Bond Future	1	29,000,000	0.00 Member	Sell
16:57:16	R209	On 04/11/2021			Bond Future	1	29,000,000	0.00 Client	Buy
Total for R209 Bond Future						36	1,818,000,000	0.00	
Grand Total for all Instruments						78	2,072,200,000	0.00	