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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/10/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:55:58	R186	On 04/11/2021			Bond Future	1	27,000,000	0.00 Client	Buy
8:55:58	R186	On 04/11/2021			Bond Future	1	27,000,000	0.00 Member	Sell
12:20:52	R186	On 04/11/2021			Bond Future	1	12,600,000	0.00 Member	Sell
12:55:15	R186	On 04/11/2021			Bond Future	1	12,600,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>79,200,000</b>	<b>0.00</b>	
10:26:47	R2030	On 03/02/2022			Bond Future	1	90,000,000	0.00 Member	Buy
10:26:47	R2030	On 03/02/2022			Bond Future	1	90,000,000	0.00 Member	Sell
10:50:05	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,400,000	0.00 Member	Buy
10:50:05	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,400,000	0.00 Member	Sell
10:50:05	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,400,000	0.00 Member	Buy
10:50:05	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,400,000	0.00 Member	Sell
10:50:05	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,400,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:50:05	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,400,000	0.00 Member	Sell
11:14:38	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,400,000	0.00 Member	Sell
11:14:38	R2030	On 03/02/2022	10.85	Put	Bond Future	1	4,400,000	0.00 Client	Buy
11:14:55	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,400,000	0.00 Member	Buy
11:14:55	R2030	On 03/02/2022	9.60	Call	Bond Future	1	4,400,000	0.00 Client	Sell
11:15:08	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,400,000	0.00 Member	Sell
11:15:08	R2030	On 03/02/2022	8.85	Call	Bond Future	1	4,400,000	0.00 Client	Buy
13:31:46	R2030	On 03/02/2022			Bond Future	1	56,600,000	0.00 Member	Sell
15:07:13	R2030	On 03/02/2022			Bond Future	1	56,600,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>16</b>	<b>346,000,000</b>	<b>0.00</b>	
10:26:47	R2032	On 03/02/2022			Bond Future	1	135,000,000	0.00 Member	Buy
10:26:47	R2032	On 03/02/2022			Bond Future	1	135,000,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>270,000,000</b>	<b>0.00</b>	
13:47:20	R2035	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:26:22	R2035	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Buy
14:27:44	R2035	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Sell
14:27:44	R2035	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy
14:27:44	R2035	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
14:27:44	R2035	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
14:27:44	R2035	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Buy
14:27:44	R2035	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
14:30:53	R2035	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Sell
14:30:53	R2035	On 04/11/2021			Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>10</b>	<b>20,000,000</b>	<b>0.00</b>	
14:01:57	R2040	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Sell
14:26:48	R2040	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
14:28:17	R2040	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
14:28:17	R2040	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:28:17	R2040	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Buy
14:28:17	R2040	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Buy
14:28:17	R2040	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Sell
14:28:17	R2040	On 04/11/2021			Bond Future	1	1,300,000	0.00 Client	Buy
14:30:26	R2040	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
14:30:26	R2040	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>10</b>	<b>8,400,000</b>	<b>0.00</b>	
10:26:47	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
10:26:47	R2048	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Buy
12:10:56	R2048	On 03/02/2022	10.20	Call	Bond Future	1	90,000,000	0.00 Member	Buy
12:10:56	R2048	On 03/02/2022	10.90	Call	Bond Future	1	90,000,000	0.00 Member	Sell
12:10:56	R2048	On 04/11/2021			Bond Future	1	22,500,000	0.00 Member	Buy
12:10:56	R2048	On 04/11/2021			Bond Future	1	2,800,000	0.00 Member	Sell
12:10:56	R2048	On 03/02/2022	10.20	Call	Bond Future	1	11,200,000	0.00 Member	Sell
12:10:56	R2048	On 03/02/2022	10.90	Call	Bond Future	1	11,200,000	0.00 Member	Buy
16:21:41	R2048	On 03/02/2022	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
16:21:41	R2048	On 03/02/2022	10.40	Call	Bond Future	1	10,000,000	0.00 Member	Sell
16:21:41	R2048	On 03/02/2022	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
16:21:41	R2048	On 03/02/2022	10.40	Call	Bond Future	1	10,000,000	0.00 Member	Buy
17:12:21	R2048	On 03/02/2022	11.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
17:12:21	R2048	On 03/02/2022	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
17:12:46	R2048	On 03/02/2022	10.40	Call	Bond Future	1	10,000,000	0.00 Member	Buy
17:12:46	R2048	On 03/02/2022	10.40	Call	Bond Future	1	10,000,000	0.00 Client	Sell
17:20:26	R2048	On 03/02/2022	11.00	Call	Bond Future	1	10,000,000	0.00 Client	Sell
17:20:26	R2048	On 03/02/2022	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
17:26:49	R2048	On 03/02/2022	10.40	Call	Bond Future	1	10,000,000	0.00 Client	Buy
17:26:49	R2048	On 03/02/2022	10.40	Call	Bond Future	1	10,000,000	0.00 Member	Sell
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	300,000	0.00 Member	Sell
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	2,200,000	0.00 Member	Sell
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	2,200,000	0.00 Client	Buy
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	2,200,000	0.00 Member	Buy
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	13,600,000	0.00 Member	Sell
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	13,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	13,600,000	0.00 Member	Buy
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	2,700,000	0.00 Member	Buy
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	300,000	0.00 Member	Buy
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	300,000	0.00 Client	Buy
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	2,700,000	0.00 Member	Sell
17:27:48	R2048	On 03/02/2022	10.90	Call	Bond Future	1	2,700,000	0.00 Client	Buy
17:27:49	R2048	On 03/02/2022	10.90	Call	Bond Future	1	60,000,000	0.00 Client	Buy
17:27:49	R2048	On 03/02/2022	10.90	Call	Bond Future	1	60,000,000	0.00 Member	Sell
17:27:49	R2048	On 03/02/2022	10.90	Call	Bond Future	1	11,200,000	0.00 Member	Sell
17:27:49	R2048	On 03/02/2022	10.90	Call	Bond Future	1	60,000,000	0.00 Member	Buy
17:27:49	R2048	On 03/02/2022	10.90	Call	Bond Future	1	11,200,000	0.00 Client	Buy
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	2,200,000	0.00 Client	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	13,600,000	0.00 Member	Buy
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	13,600,000	0.00 Client	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	11,200,000	0.00 Client	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	300,000	0.00 Member	Buy
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	2,200,000	0.00 Member	Buy
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	2,200,000	0.00 Member	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	60,000,000	0.00 Client	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	300,000	0.00 Client	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	60,000,000	0.00 Member	Buy
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	60,000,000	0.00 Member	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	11,200,000	0.00 Member	Buy
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	13,600,000	0.00 Member	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	2,700,000	0.00 Member	Buy
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	2,700,000	0.00 Client	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	2,700,000	0.00 Member	Sell
17:29:11	R2048	On 03/02/2022	10.20	Call	Bond Future	1	300,000	0.00 Member	Sell
17:35:16	R2048	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
17:35:16	R2048	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
17:35:16	R2048	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Buy
17:35:16	R2048	On 04/11/2021			Bond Future	1	14,900,000	0.00 Member	Buy
17:35:16	R2048	On 04/11/2021			Bond Future	1	3,400,000	0.00 Client	Sell
17:35:16	R2048	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
17:35:16	R2048	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell



Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:14	R214	On 04/11/2021		Bond Future	1	6,500,000	0.00 Client	Buy
16:18:14	R214	On 04/11/2021		Bond Future	1	10,100,000	0.00 Member	Sell
16:18:14	R214	On 04/11/2021		Bond Future	1	6,500,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>					<b>10</b>	<b>94,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>134</b>	<b>2,347,600,000</b>	<b>0.00</b>	