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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:45:17	I2050	On 04/02/2021		Bond Future	1	2,900,000	0.00 Member	Sell
10:45:17	I2050	On 04/02/2021		Bond Future	1	2,900,000	0.00 Member	Buy
16:11:49	I2050	On 04/02/2021		Bond Future	1	2,900,000	0.00 Member	Sell
16:11:49	I2050	On 04/02/2021		Bond Future	1	2,900,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>11,600,000</b>	<b>0.00</b>	
9:35:50	R186	On 04/02/2021		Bond Future	1	15,000,000	0.00 Member	Sell
11:20:32	R186	On 04/02/2021		Bond Future	1	800,000	0.00 Member	Buy
11:21:42	R186	On 04/02/2021		Bond Future	1	3,600,000	0.00 Member	Buy
11:21:42	R186	On 04/02/2021		Bond Future	1	10,600,000	0.00 Member	Sell
11:21:42	R186	On 04/02/2021		Bond Future	1	10,600,000	0.00 Member	Buy
11:21:42	R186	On 04/02/2021		Bond Future	1	800,000	0.00 Member	Sell
11:21:42	R186	On 04/02/2021		Bond Future	1	800,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:21:42	R186	On 04/02/2021			Bond Future	1	3,600,000	0.00 Member	Sell
11:21:42	R186	On 04/02/2021			Bond Future	1	3,600,000	0.00 Client	Buy
11:21:42	R186	On 04/02/2021			Bond Future	1	10,600,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>60,000,000</b>	<b>0.00</b>	
16:43:17	R2030	On 04/02/2021			Bond Future	1	335,000,000	0.00 Member	Buy
16:43:17	R2030	On 04/02/2021			Bond Future	1	335,000,000	0.00 Member	Sell
17:00:23	R2030	On 04/02/2021			Bond Future	1	43,100,000	0.00 Member	Sell
17:00:23	R2030	On 04/02/2021			Bond Future	1	335,000,000	0.00 Member	Buy
17:10:00	R2030	On 04/02/2021			Bond Future	1	6,600,000	0.00 Client	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	19,900,000	0.00 Member	Buy
17:10:00	R2030	On 04/02/2021			Bond Future	1	48,300,000	0.00 Client	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	19,900,000	0.00 Client	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	6,600,000	0.00 Member	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	48,300,000	0.00 Member	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	6,600,000	0.00 Member	Buy
17:10:00	R2030	On 04/02/2021			Bond Future	1	6,600,000	0.00 Member	Buy
17:10:00	R2030	On 04/02/2021			Bond Future	1	6,600,000	0.00 Client	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	16,500,000	0.00 Member	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	48,300,000	0.00 Member	Buy
17:10:00	R2030	On 04/02/2021			Bond Future	1	16,500,000	0.00 Client	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	19,900,000	0.00 Member	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	6,100,000	0.00 Member	Buy
17:10:00	R2030	On 04/02/2021			Bond Future	1	6,100,000	0.00 Client	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	6,100,000	0.00 Member	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	6,600,000	0.00 Member	Sell
17:10:00	R2030	On 04/02/2021			Bond Future	1	16,500,000	0.00 Member	Buy
17:10:01	R2030	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Buy
17:10:01	R2030	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	67,500,000	0.00 Member	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	8,200,000	0.00 Client	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	67,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	3,800,000	0.00 Client	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	99,800,000	0.00 Member	Buy
17:10:01	R2030	On 04/02/2021			Bond Future	1	43,100,000	0.00 Member	Buy
17:10:01	R2030	On 04/02/2021			Bond Future	1	43,100,000	0.00 Client	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	99,800,000	0.00 Member	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	99,800,000	0.00 Client	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Buy
17:10:01	R2030	On 04/02/2021			Bond Future	1	8,600,000	0.00 Client	Sell
17:10:01	R2030	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Buy
17:10:01	R2030	On 04/02/2021			Bond Future	1	67,500,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>39</b>	<b>2,010,000,000</b>	<b>0.00</b>	
14:57:36	R2035	On 04/02/2021			Bond Future	1	2,500,000	0.00 Member	Buy
14:57:36	R2035	On 04/02/2021			Bond Future	1	11,200,000	0.00 Member	Sell
15:06:10	R2035	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
15:06:10	R2035	On 04/02/2021			Bond Future	1	5,800,000	0.00 Client	Buy
15:06:10	R2035	On 04/02/2021			Bond Future	1	2,500,000	0.00 Client	Buy
15:06:10	R2035	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Buy
15:06:10	R2035	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Buy
15:06:10	R2035	On 04/02/2021			Bond Future	1	2,500,000	0.00 Member	Sell
15:06:10	R2035	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Sell
15:06:10	R2035	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Sell
15:06:10	R2035	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Sell
15:06:10	R2035	On 04/02/2021			Bond Future	1	1,700,000	0.00 Client	Buy
15:06:10	R2035	On 04/02/2021			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>13</b>	<b>44,800,000</b>	<b>0.00</b>	
16:43:17	R2044	On 04/02/2021			Bond Future	1	335,000,000	0.00 Member	Sell
16:43:17	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
16:43:17	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
16:43:17	R2044	On 04/02/2021			Bond Future	1	335,000,000	0.00 Member	Buy
16:57:45	R2044	On 04/02/2021			Bond Future	1	43,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:57:45	R2044	On 04/02/2021			Bond Future	1	335,000,000	0.00 Member	Sell
17:05:10	R2044	On 04/02/2021			Bond Future	1	48,300,000	0.00 Member	Sell
17:05:10	R2044	On 04/02/2021			Bond Future	1	6,600,000	0.00 Client	Buy
17:05:10	R2044	On 04/02/2021			Bond Future	1	6,600,000	0.00 Client	Buy
17:05:10	R2044	On 04/02/2021			Bond Future	1	19,900,000	0.00 Client	Buy
17:05:10	R2044	On 04/02/2021			Bond Future	1	6,600,000	0.00 Member	Buy
17:05:10	R2044	On 04/02/2021			Bond Future	1	6,600,000	0.00 Member	Sell
17:05:10	R2044	On 04/02/2021			Bond Future	1	6,600,000	0.00 Member	Buy
17:05:10	R2044	On 04/02/2021			Bond Future	1	6,600,000	0.00 Member	Sell
17:05:10	R2044	On 04/02/2021			Bond Future	1	48,300,000	0.00 Client	Buy
17:05:10	R2044	On 04/02/2021			Bond Future	1	48,300,000	0.00 Member	Buy
17:05:10	R2044	On 04/02/2021			Bond Future	1	19,900,000	0.00 Member	Sell
17:05:10	R2044	On 04/02/2021			Bond Future	1	16,500,000	0.00 Member	Sell
17:05:10	R2044	On 04/02/2021			Bond Future	1	16,500,000	0.00 Client	Buy
17:05:10	R2044	On 04/02/2021			Bond Future	1	16,500,000	0.00 Member	Buy
17:05:10	R2044	On 04/02/2021			Bond Future	1	19,900,000	0.00 Member	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	6,100,000	0.00 Member	Sell
17:05:11	R2044	On 04/02/2021			Bond Future	1	67,500,000	0.00 Client	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	99,800,000	0.00 Member	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	67,500,000	0.00 Member	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	99,800,000	0.00 Member	Sell
17:05:11	R2044	On 04/02/2021			Bond Future	1	99,800,000	0.00 Client	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	6,100,000	0.00 Client	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	6,100,000	0.00 Member	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Sell
17:05:11	R2044	On 04/02/2021			Bond Future	1	8,200,000	0.00 Client	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Sell
17:05:11	R2044	On 04/02/2021			Bond Future	1	67,500,000	0.00 Member	Sell
17:05:11	R2044	On 04/02/2021			Bond Future	1	3,800,000	0.00 Client	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	8,600,000	0.00 Client	Buy
17:05:11	R2044	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Sell
17:05:12	R2044	On 04/02/2021			Bond Future	1	43,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:12	R2044	On 04/02/2021			Bond Future	1	43,100,000	0.00 Member	Sell
17:07:15	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
17:07:15	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
17:12:06	R2044	On 04/02/2021			Bond Future	1	8,600,000	0.00 Client	Buy
17:12:06	R2044	On 04/02/2021			Bond Future	1	8,600,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>45</b>	<b>2,027,600,000</b>	<b>0.00</b>	
12:28:09	R209	On 06/05/2021	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Sell
12:28:09	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Sell
12:28:09	R209	On 06/05/2021	10.60	Put	Bond Future	1	250,000,000	0.00 Member	Buy
12:28:09	R209	On 06/05/2021			Bond Future	1	57,500,000	0.00 Member	Buy
12:28:09	R209	On 06/05/2021			Bond Future	1	57,500,000	0.00 Member	Sell
12:28:09	R209	On 06/05/2021	10.60	Put	Bond Future	1	250,000,000	0.00 Member	Sell
12:28:09	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Buy
12:28:09	R209	On 06/05/2021	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:06:57	R209	On 06/05/2021	11.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:06:57	R209	On 06/05/2021	11.00	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:07:08	R209	On 06/05/2021	10.60	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:07:08	R209	On 06/05/2021	10.60	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:07:22	R209	On 06/05/2021	9.75	Call	Bond Future	1	12,500,000	0.00 Member	Sell
13:07:22	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Buy
13:07:27	R209	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Buy
13:07:27	R209	On 06/05/2021			Bond Future	1	57,500,000	0.00 Member	Sell
13:39:03	R209	On 06/05/2021	11.00	Put	Bond Future	1	175,000,000	0.00 Member	Buy
13:39:03	R209	On 06/05/2021	11.00	Put	Bond Future	1	175,000,000	0.00 Member	Sell
13:39:03	R209	On 06/05/2021	11.00	Put	Bond Future	1	175,000,000	0.00 Client	Sell
13:39:03	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
13:39:03	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
13:39:03	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
13:39:04	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
13:39:04	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
13:39:04	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
13:39:04	R209	On 06/05/2021	11.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:39:04	R209	On 06/05/2021	11.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:39:04	R209	On 06/05/2021	11.00	Put	Bond Future	1	25,000,000	0.00 Client	Sell
13:39:04	R209	On 06/05/2021	11.00	Put	Bond Future	1	25,000,000	0.00 Client	Sell
13:39:04	R209	On 06/05/2021	11.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	25,000,000	0.00 Client	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	12,500,000	0.00 Member	Sell
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	12,500,000	0.00 Member	Sell
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	12,500,000	0.00 Client	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	12,500,000	0.00 Client	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	25,000,000	0.00 Client	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	175,000,000	0.00 Client	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	12,500,000	0.00 Member	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	12,500,000	0.00 Member	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	175,000,000	0.00 Member	Sell
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	175,000,000	0.00 Member	Buy
13:40:52	R209	On 06/05/2021	10.60	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:44:33	R209	On 06/05/2021	9.75	Call	Bond Future	1	87,500,000	0.00 Member	Sell
13:44:33	R209	On 06/05/2021	9.75	Call	Bond Future	1	87,500,000	0.00 Client	Sell
13:44:33	R209	On 06/05/2021	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Sell
13:44:33	R209	On 06/05/2021	9.75	Call	Bond Future	1	87,500,000	0.00 Member	Buy
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	6,000,000	0.00 Client	Sell
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	12,500,000	0.00 Client	Sell
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	12,500,000	0.00 Client	Sell
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	12,500,000	0.00 Member	Buy
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	6,000,000	0.00 Member	Buy
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	6,000,000	0.00 Member	Sell
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	12,500,000	0.00 Member	Sell
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	12,500,000	0.00 Member	Buy
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	6,500,000	0.00 Client	Sell
13:44:34	R209	On 06/05/2021	9.75	Call	Bond Future	1	6,500,000	0.00 Member	Buy
13:46:03	R209	On 06/05/2021			Bond Future	1	41,500,000	0.00 Member	Sell
13:46:03	R209	On 06/05/2021			Bond Future	1	41,500,000	0.00 Client	Buy
13:46:03	R209	On 06/05/2021			Bond Future	1	41,500,000	0.00 Member	Buy
13:46:04	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:46:04	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
13:46:04	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
13:46:04	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Buy
13:46:04	R209	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Sell
13:46:04	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Buy
13:46:04	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Buy
13:46:04	R209	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Buy
13:46:04	R209	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Sell
13:46:04	R209	On 06/05/2021			Bond Future	1	5,500,000	0.00 Client	Buy
13:46:04	R209	On 06/05/2021			Bond Future	1	5,500,000	0.00 Client	Buy
17:24:34	R209	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Sell
17:24:34	R209	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
17:37:35	R209	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
17:37:35	R209	On 04/02/2021			Bond Future	1	7,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>76</b>	<b>4,123,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>187</b>	<b>8,277,000,000</b>	<b>0.00</b>	