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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/10/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:12:06	I2025	On 04/11/2021		Bond Future	1	17,000,000	0.00 Member	Sell
14:12:06	I2025	On 04/11/2021		Bond Future	1	33,800,000	0.00 Member	Buy
14:20:56	I2025	On 04/11/2021		Bond Future	1	5,500,000	0.00 Member	Sell
14:20:56	I2025	On 04/11/2021		Bond Future	1	1,700,000	0.00 Member	Buy
14:20:56	I2025	On 04/11/2021		Bond Future	1	5,500,000	0.00 Member	Buy
14:20:56	I2025	On 04/11/2021		Bond Future	1	5,500,000	0.00 Client	Sell
14:20:56	I2025	On 04/11/2021		Bond Future	1	1,100,000	0.00 Client	Sell
14:20:56	I2025	On 04/11/2021		Bond Future	1	17,000,000	0.00 Client	Sell
14:20:56	I2025	On 04/11/2021		Bond Future	1	1,900,000	0.00 Client	Sell
14:20:56	I2025	On 04/11/2021		Bond Future	1	5,200,000	0.00 Member	Buy
14:20:56	I2025	On 04/11/2021		Bond Future	1	1,700,000	0.00 Member	Sell
14:20:56	I2025	On 04/11/2021		Bond Future	1	1,400,000	0.00 Member	Sell
14:20:56	I2025	On 04/11/2021		Bond Future	1	1,100,000	0.00 Member	Buy
14:20:56	I2025	On 04/11/2021		Bond Future	1	1,100,000	0.00 Member	Sell
14:20:56	I2025	On 04/11/2021		Bond Future	1	1,700,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:20:56	I2025	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Sell
14:20:56	I2025	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Sell
14:20:56	I2025	On 04/11/2021			Bond Future	1	5,200,000	0.00 Client	Sell
14:20:56	I2025	On 04/11/2021			Bond Future	1	5,200,000	0.00 Member	Sell
14:20:56	I2025	On 04/11/2021			Bond Future	1	17,000,000	0.00 Member	Buy
14:20:56	I2025	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy
14:20:56	I2025	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Buy
<b>Total for I2025 Bond Future</b>						<b>22</b>	<b>135,200,000</b>	<b>0.00</b>	
17:03:23	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
17:03:23	R186	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Sell
17:04:07	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
17:04:07	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
17:04:07	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
17:04:07	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
17:04:07	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>3,200,000</b>	<b>0.00</b>	
16:54:57	R2023	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Sell
16:55:13	R2023	On 04/11/2021			Bond Future	1	7,000,000	0.00 Client	Sell
16:55:32	R2023	On 04/11/2021			Bond Future	1	23,800,000	0.00 Client	Sell
16:55:52	R2023	On 04/11/2021			Bond Future	1	6,300,000	0.00 Client	Sell
16:56:08	R2023	On 04/11/2021			Bond Future	1	2,800,000	0.00 Client	Sell
16:56:22	R2023	On 04/11/2021			Bond Future	1	7,900,000	0.00 Client	Sell
16:56:38	R2023	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Sell
16:56:38	R2023	On 04/11/2021			Bond Future	1	55,800,000	0.00 Member	Buy
16:57:39	R2023	On 04/11/2021			Bond Future	1	55,800,000	0.00 Member	Sell
16:57:39	R2023	On 04/11/2021			Bond Future	1	55,800,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>10</b>	<b>223,200,000</b>	<b>0.00</b>	
14:24:29	R2030	On 03/02/2022			Bond Future	1	467,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:24:29	R2030	On 03/02/2022			Bond Future	1	65,600,000	0.00 Member	Buy
14:28:49	R2030	On 03/02/2022			Bond Future	1	402,300,000	0.00 Member	Sell
14:28:49	R2030	On 03/02/2022			Bond Future	1	402,300,000	0.00 Client	Buy
14:28:49	R2030	On 03/02/2022			Bond Future	1	402,300,000	0.00 Member	Buy
14:28:49	R2030	On 03/02/2022			Bond Future	1	65,600,000	0.00 Member	Sell
14:28:49	R2030	On 03/02/2022			Bond Future	1	65,600,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>1,871,600,000</b>	<b>0.00</b>	
10:46:39	R2032	On 05/05/2022	10.29	Call	Bond Future	1	99,300,000	0.00 Member	Buy
10:46:39	R2032	On 05/05/2022	10.29	Call	Bond Future	1	99,300,000	0.00 Member	Sell
10:48:28	R2032	On 05/05/2022	10.98	Put	Bond Future	1	99,300,000	0.00 Member	Sell
10:48:28	R2032	On 05/05/2022	10.98	Put	Bond Future	1	99,300,000	0.00 Member	Buy
12:33:29	R2032	On 05/05/2022	10.98	Put	Bond Future	1	99,300,000	0.00 Member	Buy
12:33:41	R2032	On 05/05/2022	10.29	Call	Bond Future	1	99,300,000	0.00 Member	Sell
13:20:56	R2032	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Sell
13:32:27	R2032	On 04/11/2021			Bond Future	1	1,800,000	0.00 Client	Buy
15:02:37	R2032	On 03/02/2022			Bond Future	1	48,500,000	0.00 Member	Buy
15:02:37	R2032	On 03/02/2022			Bond Future	1	345,700,000	0.00 Member	Sell
15:06:38	R2032	On 03/02/2022			Bond Future	1	297,200,000	0.00 Member	Sell
15:06:38	R2032	On 03/02/2022			Bond Future	1	297,200,000	0.00 Client	Buy
15:06:38	R2032	On 03/02/2022			Bond Future	1	297,200,000	0.00 Member	Buy
15:06:38	R2032	On 03/02/2022			Bond Future	1	48,500,000	0.00 Client	Buy
15:06:38	R2032	On 03/02/2022			Bond Future	1	48,500,000	0.00 Member	Sell
15:16:19	R2032	On 05/05/2022	10.98	Put	Bond Future	1	6,700,000	0.00 Member	Sell
15:16:42	R2032	On 05/05/2022	10.29	Call	Bond Future	1	50,800,000	0.00 Member	Buy
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	6,700,000	0.00 Client	Buy
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	19,200,000	0.00 Member	Buy
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	6,700,000	0.00 Member	Buy
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	11,300,000	0.00 Member	Sell
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	11,300,000	0.00 Member	Buy
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	11,300,000	0.00 Member	Sell
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	11,300,000	0.00 Member	Buy
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	19,200,000	0.00 Member	Sell
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	6,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	11,300,000	0.00 Client	Buy
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	11,300,000	0.00 Client	Buy
15:19:04	R2032	On 05/05/2022	10.29	Call	Bond Future	1	19,200,000	0.00 Client	Buy
15:20:14	R2032	On 05/05/2022	10.29	Call	Bond Future	1	50,800,000	0.00 Client	Buy
15:20:14	R2032	On 05/05/2022	10.29	Call	Bond Future	1	50,800,000	0.00 Member	Sell
15:21:35	R2032	On 05/05/2022	10.98	Put	Bond Future	1	50,800,000	0.00 Member	Buy
15:21:35	R2032	On 05/05/2022	10.98	Put	Bond Future	1	50,800,000	0.00 Member	Sell
15:21:35	R2032	On 05/05/2022	10.98	Put	Bond Future	1	50,800,000	0.00 Client	Sell
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	19,200,000	0.00 Client	Sell
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	11,300,000	0.00 Client	Sell
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	6,700,000	0.00 Client	Sell
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	19,200,000	0.00 Member	Sell
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	11,300,000	0.00 Member	Buy
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	11,300,000	0.00 Member	Sell
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	11,300,000	0.00 Member	Sell
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	11,300,000	0.00 Client	Sell
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	19,200,000	0.00 Member	Buy
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	11,300,000	0.00 Member	Buy
15:21:36	R2032	On 05/05/2022	10.98	Put	Bond Future	1	6,700,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>45</b>	<b>2,578,000,000</b>	<b>0.00</b>	
14:46:33	R2035	On 03/02/2022			Bond Future	1	223,900,000	0.00 Member	Sell
14:46:33	R2035	On 03/02/2022			Bond Future	1	31,500,000	0.00 Member	Buy
14:53:26	R2035	On 03/02/2022			Bond Future	1	192,400,000	0.00 Member	Buy
14:53:26	R2035	On 03/02/2022			Bond Future	1	31,500,000	0.00 Client	Buy
14:53:26	R2035	On 03/02/2022			Bond Future	1	192,400,000	0.00 Member	Sell
14:53:26	R2035	On 03/02/2022			Bond Future	1	192,400,000	0.00 Client	Buy
14:53:26	R2035	On 03/02/2022			Bond Future	1	31,500,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>895,600,000</b>	<b>0.00</b>	
15:39:24	R2037	On 03/02/2022			Bond Future	1	23,000,000	0.00 Member	Buy
15:39:24	R2037	On 03/02/2022			Bond Future	1	163,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:42:04	R2037	On 03/02/2022			Bond Future	1	140,900,000	0.00 Client	Buy
15:42:04	R2037	On 03/02/2022			Bond Future	1	140,900,000	0.00 Member	Buy
15:42:04	R2037	On 03/02/2022			Bond Future	1	140,900,000	0.00 Member	Sell
15:42:04	R2037	On 03/02/2022			Bond Future	1	23,000,000	0.00 Member	Sell
15:42:04	R2037	On 03/02/2022			Bond Future	1	23,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>7</b>	<b>655,600,000</b>	<b>0.00</b>	
14:46:33	R2040	On 03/02/2022			Bond Future	1	64,000,000	0.00 Member	Sell
14:46:33	R2040	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Buy
14:55:45	R2040	On 03/02/2022			Bond Future	1	55,000,000	0.00 Member	Sell
14:55:45	R2040	On 03/02/2022			Bond Future	1	55,000,000	0.00 Member	Buy
14:55:45	R2040	On 03/02/2022			Bond Future	1	55,000,000	0.00 Client	Buy
14:55:45	R2040	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Sell
14:55:45	R2040	On 03/02/2022			Bond Future	1	9,000,000	0.00 Client	Buy
16:03:09	R2040	On 04/11/2021			Bond Future	1	13,000,000	0.00 Member	Buy
16:03:09	R2040	On 04/11/2021			Bond Future	1	13,000,000	0.00 Member	Sell
16:23:34	R2040	On 04/11/2021			Bond Future	1	13,000,000	0.00 Member	Sell
16:23:34	R2040	On 04/11/2021			Bond Future	1	13,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>11</b>	<b>308,000,000</b>	<b>0.00</b>	
13:20:56	R2048	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
13:28:38	R2048	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
13:20:56	R209	On 04/11/2021			Bond Future	1	8,900,000	0.00 Member	Sell
13:29:57	R209	On 04/11/2021			Bond Future	1	8,900,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>17,800,000</b>	<b>0.00</b>	
13:20:56	R214	On 04/11/2021			Bond Future	1	4,900,000	0.00 Member	Sell
13:31:06	R214	On 04/11/2021			Bond Future	1	4,900,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				2	9,800,000		0.00
	<b>Grand Total for all Instruments</b>				<b>122</b>	<b>6,702,000,000</b>		<b>0.00</b>