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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:13	ALBI	On 05/08/2021		Index Future	1	100,000	0.00 Member	Buy
12:02:13	ALBI	On 04/11/2021		Index Future	1	100,000	0.00 Member	Sell
12:12:47	ALBI	On 05/08/2021		Index Future	1	100,000	0.00 Client	Sell
12:13:38	ALBI	On 04/11/2021		Index Future	1	100,000	0.00 Client	Buy
14:40:47	ALBI	On 05/08/2021		Index Future	1	260,000	0.00 Member	Buy
14:40:47	ALBI	On 04/11/2021		Index Future	1	260,000	0.00 Member	Sell
14:40:47	ALBI	On 04/11/2021		Index Future	1	260,000	0.00 Member	Buy
14:40:47	ALBI	On 05/08/2021		Index Future	1	260,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>					<b>8</b>	<b>1,440,000</b>	<b>0.00</b>	
15:10:26	I2025	On 05/08/2021		Bond Future	1	3,600,000	0.00 Member	Sell
15:10:26	I2025	On 04/11/2021		Bond Future	1	3,600,000	0.00 Member	Buy
15:10:26	I2025	On 04/11/2021		Bond Future	1	3,600,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:10:26	I2025	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
<b>Total for I2025 Bond Future</b>						<b>4</b>	<b>14,400,000</b>	<b>0.00</b>	
15:10:26	I2050	On 05/08/2021			Bond Future	1	91,800,000	0.00 Member	Sell
15:10:26	I2050	On 04/11/2021			Bond Future	1	91,800,000	0.00 Member	Buy
15:10:26	I2050	On 04/11/2021			Bond Future	1	91,800,000	0.00 Member	Sell
15:10:26	I2050	On 05/08/2021			Bond Future	1	91,800,000	0.00 Member	Buy
17:57:16	I2050	On 05/08/2021			Bond Future	1	91,800,000	0.00 Member	Buy
17:57:16	I2050	On 05/08/2021			Bond Future	1	91,800,000	0.00 Client	Sell
<b>Total for I2050 Bond Future</b>						<b>6</b>	<b>550,800,000</b>	<b>0.00</b>	
15:10:26	IGOV	On 05/08/2021			Index Future	1	10,000	0.00 Member	Buy
15:10:26	IGOV	On 04/11/2021			Index Future	1	10,000	0.00 Member	Sell
15:10:26	IGOV	On 04/11/2021			Index Future	1	10,000	0.00 Member	Buy
15:10:26	IGOV	On 05/08/2021			Index Future	1	10,000	0.00 Member	Sell
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>	
13:36:55	R186	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Sell
13:53:13	R186	On 04/11/2021			Bond Future	1	1,900,000	0.00 Client	Buy
15:14:46	R186	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Buy
15:14:46	R186	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:09:09	R186	On 04/11/2021			Bond Future	1	52,500,000	0.00 Member	Sell
16:09:09	R186	On 05/08/2021			Bond Future	1	52,500,000	0.00 Member	Buy
16:33:49	R186	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:33:49	R186	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:35:43	R186	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:35:43	R186	On 04/11/2021			Bond Future	1	15,000,000	0.00 Client	Buy
17:03:59	R186	On 05/08/2021			Bond Future	1	52,500,000	0.00 Client	Sell
17:04:53	R186	On 04/11/2021			Bond Future	1	52,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>12</b>	<b>303,800,000</b>	<b>0.00</b>	
14:32:33	R2030	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Buy
14:32:33	R2030	On 04/11/2021			Bond Future	1	25,000,000	0.00 Client	Sell
14:32:33	R2030	On 05/08/2021			Bond Future	1	24,200,000	0.00 Member	Sell
14:32:33	R2030	On 05/08/2021			Bond Future	1	24,200,000	0.00 Client	Buy
16:09:09	R2030	On 05/08/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:09:09	R2030	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Sell
17:09:02	R2030	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Sell
17:09:37	R2030	On 04/11/2021			Bond Future	1	20,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>8</b>	<b>178,400,000</b>	<b>0.00</b>	
16:09:09	R2032	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Sell
16:09:09	R2032	On 05/08/2021			Bond Future	1	30,000,000	0.00 Member	Buy
17:01:20	R2032	On 05/08/2021			Bond Future	1	30,000,000	0.00 Client	Sell
17:01:51	R2032	On 04/11/2021			Bond Future	1	30,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>120,000,000</b>	<b>0.00</b>	
13:22:15	R2035	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
13:22:15	R2035	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy
13:22:15	R2035	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Sell
13:22:15	R2035	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
13:59:51	R2035	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
14:01:58	R2035	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Sell
14:18:42	R2035	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Buy
14:18:57	R2035	On 05/08/2021			Bond Future	1	4,000,000	0.00 Client	Sell
15:36:49	R2035	On 05/08/2021			Bond Future	1	22,700,000	0.00 Member	Sell
15:36:49	R2035	On 04/11/2021			Bond Future	1	22,700,000	0.00 Member	Buy
15:36:49	R2035	On 04/11/2021			Bond Future	1	22,700,000	0.00 Member	Sell
15:36:49	R2035	On 05/08/2021			Bond Future	1	22,700,000	0.00 Member	Buy
16:09:09	R2035	On 04/11/2021			Bond Future	1	41,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:09:09	R2035	On 05/08/2021			Bond Future	1	41,000,000	0.00 Member	Buy
17:10:22	R2035	On 05/08/2021			Bond Future	1	41,000,000	0.00 Client	Sell
17:10:49	R2035	On 04/11/2021			Bond Future	1	41,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>16</b>	<b>286,800,000</b>	<b>0.00</b>	
13:22:15	R2037	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Sell
13:22:15	R2037	On 04/11/2021			Bond Future	1	4,600,000	0.00 Member	Buy
13:22:15	R2037	On 04/11/2021			Bond Future	1	4,600,000	0.00 Member	Sell
13:22:15	R2037	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Buy
13:36:55	R2037	On 04/11/2021			Bond Future	1	7,400,000	0.00 Member	Sell
13:51:17	R2037	On 04/11/2021			Bond Future	1	7,400,000	0.00 Client	Buy
13:59:16	R2037	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Buy
14:00:23	R2037	On 04/11/2021			Bond Future	1	4,600,000	0.00 Member	Sell
14:19:24	R2037	On 04/11/2021			Bond Future	1	4,600,000	0.00 Client	Buy
14:19:36	R2037	On 05/08/2021			Bond Future	1	4,600,000	0.00 Client	Sell
15:36:48	R2037	On 05/08/2021			Bond Future	1	82,700,000	0.00 Member	Sell
15:36:48	R2037	On 04/11/2021			Bond Future	1	82,700,000	0.00 Member	Buy
15:36:48	R2037	On 04/11/2021			Bond Future	1	82,700,000	0.00 Member	Sell
15:36:48	R2037	On 05/08/2021			Bond Future	1	82,700,000	0.00 Member	Buy
15:36:49	R2037	On 05/08/2021			Bond Future	1	476,600,000	0.00 Member	Sell
15:36:49	R2037	On 04/11/2021			Bond Future	1	476,600,000	0.00 Member	Buy
15:36:49	R2037	On 04/11/2021			Bond Future	1	476,600,000	0.00 Member	Sell
15:36:49	R2037	On 05/08/2021			Bond Future	1	476,600,000	0.00 Member	Buy
15:47:56	R2037	On 05/08/2021			Bond Future	1	30,000,000	0.00 Member	Buy
15:47:56	R2037	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Sell
16:54:40	R2037	On 05/08/2021			Bond Future	1	30,000,000	0.00 Client	Sell
16:55:09	R2037	On 04/11/2021			Bond Future	1	30,000,000	0.00 Client	Buy
17:54:23	R2037	On 05/08/2021			Bond Future	1	476,600,000	0.00 Member	Buy
17:54:23	R2037	On 05/08/2021			Bond Future	1	476,600,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>24</b>	<b>3,362,000,000</b>	<b>0.00</b>	
13:22:15	R2040	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:22:15	R2040	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Buy
13:22:15	R2040	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Sell
13:22:15	R2040	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Buy
13:59:26	R2040	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Buy
14:02:56	R2040	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Sell
14:21:29	R2040	On 04/11/2021			Bond Future	1	4,500,000	0.00 Client	Buy
14:22:00	R2040	On 05/08/2021			Bond Future	1	4,500,000	0.00 Client	Sell
15:36:49	R2040	On 04/11/2021			Bond Future	1	30,500,000	0.00 Member	Buy
15:36:49	R2040	On 05/08/2021			Bond Future	1	30,500,000	0.00 Member	Sell
15:36:49	R2040	On 05/08/2021			Bond Future	1	30,500,000	0.00 Member	Buy
15:36:49	R2040	On 04/11/2021			Bond Future	1	30,500,000	0.00 Member	Sell
15:47:56	R2040	On 04/11/2021			Bond Future	1	38,500,000	0.00 Member	Sell
15:47:56	R2040	On 05/08/2021			Bond Future	1	38,500,000	0.00 Member	Buy
16:56:17	R2040	On 05/08/2021			Bond Future	1	38,500,000	0.00 Client	Sell
16:56:45	R2040	On 04/11/2021			Bond Future	1	38,500,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>16</b>	<b>312,000,000</b>	<b>0.00</b>	
16:09:09	R2044	On 05/08/2021			Bond Future	1	50,000,000	0.00 Member	Buy
16:09:09	R2044	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Sell
17:05:38	R2044	On 05/08/2021			Bond Future	1	50,000,000	0.00 Client	Sell
17:06:35	R2044	On 04/11/2021			Bond Future	1	50,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>200,000,000</b>	<b>0.00</b>	
16:09:09	R2048	On 05/08/2021			Bond Future	1	40,000,000	0.00 Member	Buy
16:09:09	R2048	On 04/11/2021			Bond Future	1	40,000,000	0.00 Member	Sell
17:02:32	R2048	On 05/08/2021			Bond Future	1	40,000,000	0.00 Client	Sell
17:03:00	R2048	On 04/11/2021			Bond Future	1	40,000,000	0.00 Client	Buy
17:44:39	R2048	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Buy
17:44:39	R2048	On 04/11/2021			Bond Future	1	24,600,000	0.00 Member	Sell
17:44:39	R2048	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Sell
17:44:39	R2048	On 04/11/2021			Bond Future	1	24,600,000	0.00 Member	Buy
17:58:58	R2048	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:58:58	R2048	On 05/08/2021			Bond Future	1	24,600,000	0.00 Client	Sell
17:59:06	R2048	On 04/11/2021			Bond Future	1	24,600,000	0.00 Member	Sell
17:59:06	R2048	On 04/11/2021			Bond Future	1	24,600,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>12</b>	<b>356,800,000</b>	<b>0.00</b>	
13:25:25	R209	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
13:25:25	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
13:25:25	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
13:25:25	R209	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:00:00	R209	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:02:14	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:22:39	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Sell
14:22:55	R209	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Buy
16:09:09	R209	On 05/08/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:09:09	R209	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Sell
17:07:55	R209	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Sell
17:08:15	R209	On 04/11/2021			Bond Future	1	20,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>12</b>	<b>120,000,000</b>	<b>0.00</b>	
13:25:25	R213	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
13:25:25	R213	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Sell
13:25:25	R213	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Buy
13:25:25	R213	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
13:59:34	R213	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Sell
14:01:06	R213	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
14:23:22	R213	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Sell
14:23:35	R213	On 05/08/2021			Bond Future	1	6,000,000	0.00 Client	Buy
15:47:56	R213	On 05/08/2021			Bond Future	1	30,000,000	0.00 Member	Buy
15:47:56	R213	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Sell
16:57:42	R213	On 05/08/2021			Bond Future	1	30,000,000	0.00 Client	Sell
16:58:11	R213	On 04/11/2021			Bond Future	1	30,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R213 Bond Future</b>						<b>12</b>	<b>168,000,000</b>	<b>0.00</b>	
13:25:25	R214	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy
13:25:25	R214	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
13:25:25	R214	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
13:25:25	R214	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Sell
13:59:42	R214	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
14:01:21	R214	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy
14:25:27	R214	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Sell
14:25:41	R214	On 05/08/2021			Bond Future	1	4,000,000	0.00 Client	Buy
16:09:09	R214	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Sell
16:09:09	R214	On 05/08/2021			Bond Future	1	30,000,000	0.00 Member	Buy
16:59:00	R214	On 05/08/2021			Bond Future	1	30,000,000	0.00 Client	Sell
16:59:32	R214	On 04/11/2021			Bond Future	1	30,000,000	0.00 Client	Buy
17:44:39	R214	On 04/11/2021			Bond Future	1	16,200,000	0.00 Member	Sell
17:44:39	R214	On 05/08/2021			Bond Future	1	16,200,000	0.00 Member	Buy
17:44:39	R214	On 05/08/2021			Bond Future	1	16,200,000	0.00 Member	Sell
17:44:39	R214	On 04/11/2021			Bond Future	1	16,200,000	0.00 Member	Buy
17:59:13	R214	On 05/08/2021			Bond Future	1	16,200,000	0.00 Member	Buy
17:59:13	R214	On 05/08/2021			Bond Future	1	16,200,000	0.00 Client	Sell
17:59:20	R214	On 04/11/2021			Bond Future	1	16,200,000	0.00 Member	Sell
17:59:20	R214	On 04/11/2021			Bond Future	1	16,200,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>20</b>	<b>281,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>162</b>	<b>6,256,080,000</b>	<b>0.00</b>	