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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
7:56:30	I2046	On 04/11/2021		Bond Future	1	8,500,000	0.00 Member	Sell
11:22:28	I2046	On 04/11/2021		Bond Future	1	8,500,000	0.00 Client	Buy
Total for I2046 Bond Future					2	17,000,000	0.00	
9:29:19	R2023	On 04/11/2021		Bond Future	1	14,000,000	0.00 Member	Sell
13:31:05	R2023	On 04/11/2021		Bond Future	1	14,000,000	0.00 Client	Buy
Total for R2023 Bond Future					2	28,000,000	0.00	
12:00:54	R2040	On 04/11/2021		Bond Future	1	2,000,000	0.00 Member	Buy
12:00:54	R2040	On 04/11/2021		Bond Future	1	2,000,000	0.00 Member	Sell
12:31:03	R2040	On 04/11/2021		Bond Future	1	2,000,000	0.00 Member	Buy
12:47:56	R2040	On 04/11/2021		Bond Future	1	2,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						4	8,000,000	0.00	
12:00:54	R2044	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Buy
12:00:54	R2044	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Sell
12:31:32	R2044	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Buy
12:47:30	R2044	On 04/11/2021			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R2044 Bond Future						4	8,400,000	0.00	
9:59:09	R209	On 04/11/2021	10.50	Put	Bond Future	1	200,000,000	0.00 Member	Sell
9:59:09	R209	On 04/11/2021	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Buy
9:59:09	R209	On 04/11/2021	10.50	Put	Bond Future	1	200,000,000	0.00 Member	Buy
9:59:09	R209	On 04/11/2021	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Sell
10:09:56	R209	On 04/11/2021	10.25	Put	Bond Future	1	82,500,000	0.00 Member	Buy
10:09:56	R209	On 04/11/2021	10.25	Put	Bond Future	1	200,000,000	0.00 Member	Sell
10:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	82,500,000	0.00 Member	Sell
10:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	200,000,000	0.00 Member	Buy
17:08:14	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
17:08:14	R209	On 04/11/2021	10.25	Put	Bond Future	1	2,500,000	0.00 Client	Buy
17:08:14	R209	On 04/11/2021	10.25	Put	Bond Future	1	5,000,000	0.00 Member	Sell
17:08:14	R209	On 04/11/2021	10.25	Put	Bond Future	1	5,000,000	0.00 Member	Buy
17:08:14	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
17:08:14	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
17:08:14	R209	On 04/11/2021	10.25	Put	Bond Future	1	5,000,000	0.00 Client	Buy
17:08:14	R209	On 04/11/2021	10.25	Put	Bond Future	1	2,500,000	0.00 Member	Sell
17:08:14	R209	On 04/11/2021	10.25	Put	Bond Future	1	2,500,000	0.00 Member	Buy
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Member	Sell
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	75,000,000	0.00 Member	Sell
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	75,000,000	0.00 Client	Buy
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	75,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	82,500,000	0.00 Member	Sell
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Client	Buy
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	82,500,000	0.00 Client	Buy
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
17:08:15	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Member	Buy
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	75,000,000	0.00 Member	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	82,500,000	0.00 Member	Buy
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Client	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	75,000,000	0.00 Client	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	82,500,000	0.00 Client	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Buy
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	75,000,000	0.00 Member	Buy
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
17:12:34	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
17:16:26	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Sell
17:16:26	R209	On 04/11/2021	10.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
Total for R209 Bond Future						56	2,415,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:29:19	R213	On 04/11/2021			Bond Future	1	21,100,000	0.00 Member	Sell
13:32:19	R213	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Buy
13:33:02	R213	On 04/11/2021			Bond Future	1	12,400,000	0.00 Member	Sell
13:33:02	R213	On 04/11/2021			Bond Future	1	12,400,000	0.00 Client	Buy
13:33:02	R213	On 04/11/2021			Bond Future	1	12,400,000	0.00 Member	Buy
13:33:02	R213	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Sell
13:33:02	R213	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Buy
13:33:02	R213	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Sell
13:33:02	R213	On 04/11/2021			Bond Future	1	7,000,000	0.00 Client	Buy
13:33:02	R213	On 04/11/2021			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R213 Bond Future						10	84,400,000	0.00	
12:00:54	R214	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Sell
12:00:54	R214	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Buy
12:32:05	R214	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Sell
12:47:04	R214	On 04/11/2021			Bond Future	1	4,500,000	0.00 Client	Buy
15:00:29	R214	On 04/11/2021			Bond Future	1	80,000,000	0.00 Member	Sell
15:19:55	R214	On 04/11/2021			Bond Future	1	80,000,000	0.00 Client	Buy
Total for R214 Bond Future						6	178,000,000	0.00	
Grand Total for all Instruments						84	2,738,800,000	0.00	