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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:55:08	I2046	On 04/11/2021		Bond Future	1	267,200,000	0.00 Member	Buy
15:55:08	I2046	On 04/11/2021		Bond Future	1	267,200,000	0.00 Client	Sell
Total for I2046 Bond Future					2	534,400,000	0.00	
16:30:54	I2050	On 04/11/2021		Bond Future	1	259,000,000	0.00 Member	Buy
16:30:54	I2050	On 04/11/2021		Bond Future	1	259,000,000	0.00 Member	Sell
16:42:43	I2050	On 04/11/2021		Bond Future	1	259,000,000	0.00 Client	Sell
16:42:43	I2050	On 04/11/2021		Bond Future	1	259,000,000	0.00 Member	Buy
Total for I2050 Bond Future					4	1,036,000,000	0.00	
11:40:14	R186	On 04/11/2021		Bond Future	1	3,700,000	0.00 Member	Buy
11:40:14	R186	On 04/11/2021		Bond Future	1	3,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:52	R186	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Buy
11:55:52	R186	On 04/11/2021			Bond Future	1	30,500,000	0.00 Member	Sell
11:58:31	R186	On 04/11/2021			Bond Future	1	8,400,000	0.00 Client	Buy
11:58:31	R186	On 04/11/2021			Bond Future	1	8,400,000	0.00 Member	Buy
11:58:31	R186	On 04/11/2021			Bond Future	1	8,400,000	0.00 Member	Sell
11:58:32	R186	On 04/11/2021			Bond Future	1	7,200,000	0.00 Member	Buy
11:58:32	R186	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Sell
11:58:32	R186	On 04/11/2021			Bond Future	1	1,500,000	0.00 Client	Buy
11:58:32	R186	On 04/11/2021			Bond Future	1	7,200,000	0.00 Member	Sell
11:58:32	R186	On 04/11/2021			Bond Future	1	4,300,000	0.00 Client	Buy
11:58:32	R186	On 04/11/2021			Bond Future	1	9,100,000	0.00 Member	Buy
11:58:32	R186	On 04/11/2021			Bond Future	1	4,300,000	0.00 Member	Sell
11:58:32	R186	On 04/11/2021			Bond Future	1	4,300,000	0.00 Member	Buy
11:58:32	R186	On 04/11/2021			Bond Future	1	7,200,000	0.00 Client	Buy
11:58:32	R186	On 04/11/2021			Bond Future	1	9,100,000	0.00 Member	Sell
11:58:32	R186	On 04/11/2021			Bond Future	1	9,100,000	0.00 Client	Buy
11:59:30	R186	On 04/11/2021			Bond Future	1	3,700,000	0.00 Member	Sell
11:59:30	R186	On 04/11/2021			Bond Future	1	3,700,000	0.00 Client	Buy
Total for R186 Bond Future						20	136,800,000	0.00	
11:08:31	R202	On 04/11/2021			Bond Future	1	8,500,000	0.00 Member	Sell
11:08:31	R202	On 04/08/2022			Bond Future	1	8,500,000	0.00 Member	Buy
11:08:31	R202	On 04/08/2022			Bond Future	1	8,500,000	0.00 Member	Sell
11:08:31	R202	On 04/11/2021			Bond Future	1	8,500,000	0.00 Member	Buy
11:48:47	R202	On 04/08/2022			Bond Future	1	8,500,000	0.00 Member	Buy
11:48:47	R202	On 04/08/2022			Bond Future	1	8,500,000	0.00 Client	Sell
11:49:00	R202	On 04/11/2021			Bond Future	1	8,500,000	0.00 Member	Sell
11:49:00	R202	On 04/11/2021			Bond Future	1	8,500,000	0.00 Client	Buy
Total for R202 Bond Future						8	68,000,000	0.00	
16:22:02	R2032	On 04/11/2021			Bond Future	1	25,100,000	0.00 Member	Buy
16:22:02	R2032	On 04/11/2021			Bond Future	1	25,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:17	R2032	On 04/11/2021			Bond Future	1	25,100,000	0.00 Member	Buy
16:26:17	R2032	On 04/11/2021			Bond Future	1	25,100,000	0.00 Client	Sell
Total for R2032 Bond Future						4	100,400,000	0.00	
11:20:45	R2035	On 04/11/2021			Bond Future	1	285,400,000	0.00 Member	Buy
12:14:29	R2035	On 04/11/2021			Bond Future	1	285,400,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	11.11	Put	Bond Future	1	1,600,000	0.00 Client	Buy
14:02:47	R2035	On 03/02/2022	11.11	Put	Bond Future	1	2,000,000	0.00 Client	Buy
14:02:47	R2035	On 03/02/2022	11.11	Put	Bond Future	1	1,600,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	11.11	Put	Bond Future	1	1,600,000	0.00 Client	Buy
14:02:47	R2035	On 03/02/2022	11.11	Put	Bond Future	1	1,600,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	11.11	Put	Bond Future	1	2,000,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	10.61	Put	Bond Future	1	2,000,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	9.92	Call	Bond Future	1	2,000,000	0.00 Client	Buy
14:02:47	R2035	On 03/02/2022	9.92	Call	Bond Future	1	1,600,000	0.00 Client	Buy
14:02:47	R2035	On 03/02/2022	9.92	Call	Bond Future	1	1,600,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	10.61	Put	Bond Future	1	1,600,000	0.00 Client	Buy
14:02:47	R2035	On 03/02/2022	10.61	Put	Bond Future	1	1,600,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	9.92	Call	Bond Future	1	2,000,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	9.92	Call	Bond Future	1	1,600,000	0.00 Client	Buy
14:02:47	R2035	On 03/02/2022	9.92	Call	Bond Future	1	1,600,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	10.61	Put	Bond Future	1	2,000,000	0.00 Client	Buy
14:02:47	R2035	On 03/02/2022	10.61	Put	Bond Future	1	1,600,000	0.00 Client	Sell
14:02:47	R2035	On 03/02/2022	10.61	Put	Bond Future	1	1,600,000	0.00 Client	Buy
Total for R2035 Bond Future						20	602,000,000	0.00	
8:33:53	R2037	On 04/11/2021			Bond Future	1	14,200,000	0.00 Member	Sell
11:20:45	R2037	On 04/11/2021			Bond Future	1	554,400,000	0.00 Member	Buy
12:13:18	R2037	On 04/11/2021			Bond Future	1	554,400,000	0.00 Client	Sell
13:04:40	R2037	On 04/11/2021			Bond Future	1	7,100,000	0.00 Member	Buy
13:05:30	R2037	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Buy
13:05:30	R2037	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:05:30	R2037	On 04/11/2021			Bond Future	1	1,700,000	0.00 Client	Buy
13:05:30	R2037	On 04/11/2021			Bond Future	1	3,900,000	0.00 Member	Sell
13:05:30	R2037	On 04/11/2021			Bond Future	1	3,900,000	0.00 Member	Buy
13:05:30	R2037	On 04/11/2021			Bond Future	1	3,900,000	0.00 Client	Buy
13:05:31	R2037	On 04/11/2021			Bond Future	1	7,100,000	0.00 Client	Buy
13:05:31	R2037	On 04/11/2021			Bond Future	1	7,100,000	0.00 Member	Sell
13:05:31	R2037	On 04/11/2021			Bond Future	1	1,500,000	0.00 Client	Buy
13:05:31	R2037	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Sell
13:05:31	R2037	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Buy
16:22:02	R2037	On 04/11/2021			Bond Future	1	18,400,000	0.00 Member	Buy
16:22:02	R2037	On 04/11/2021			Bond Future	1	18,400,000	0.00 Member	Sell
16:26:41	R2037	On 04/11/2021			Bond Future	1	18,400,000	0.00 Client	Sell
16:26:41	R2037	On 04/11/2021			Bond Future	1	18,400,000	0.00 Member	Buy
Total for R2037 Bond Future						19	1,239,200,000	0.00	
11:20:45	R2040	On 04/11/2021			Bond Future	1	440,600,000	0.00 Member	Buy
12:13:55	R2040	On 04/11/2021			Bond Future	1	440,600,000	0.00 Client	Sell
16:22:02	R2040	On 04/11/2021			Bond Future	1	26,900,000	0.00 Member	Buy
16:22:02	R2040	On 04/11/2021			Bond Future	1	26,900,000	0.00 Member	Sell
16:26:28	R2040	On 04/11/2021			Bond Future	1	26,900,000	0.00 Member	Buy
16:26:28	R2040	On 04/11/2021			Bond Future	1	26,900,000	0.00 Client	Sell
Total for R2040 Bond Future						6	988,800,000	0.00	
Grand Total for all Instruments						83	4,705,600,000	0.00	