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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:34	R186	On 04/11/2021		Bond Future	1	149,300,000	0.00 Member	Buy
17:38:34	R186	On 04/11/2021		Bond Future	1	29,300,000	0.00 Member	Sell
17:51:28	R186	On 04/11/2021		Bond Future	1	120,000,000	0.00 Client	Sell
17:51:28	R186	On 04/11/2021		Bond Future	1	120,000,000	0.00 Member	Sell
17:51:28	R186	On 04/11/2021		Bond Future	1	29,300,000	0.00 Member	Buy
17:51:28	R186	On 04/11/2021		Bond Future	1	29,300,000	0.00 Client	Sell
17:51:28	R186	On 04/11/2021		Bond Future	1	120,000,000	0.00 Member	Buy
Total for R186 Bond Future					7	597,200,000	0.00	
17:38:34	R2030	On 04/11/2021		Bond Future	1	181,300,000	0.00 Member	Sell
17:38:34	R2030	On 04/11/2021		Bond Future	1	35,600,000	0.00 Member	Buy
17:50:29	R2030	On 04/11/2021		Bond Future	1	145,700,000	0.00 Member	Sell
17:50:29	R2030	On 04/11/2021		Bond Future	1	145,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:50:29	R2030	On 04/11/2021			Bond Future	1	145,700,000	0.00 Member	Buy
17:50:29	R2030	On 04/11/2021			Bond Future	1	35,600,000	0.00 Client	Buy
17:50:29	R2030	On 04/11/2021			Bond Future	1	35,600,000	0.00 Member	Sell
Total for R2030 Bond Future						7	725,200,000	0.00	
17:38:34	R2032	On 04/11/2021			Bond Future	1	321,500,000	0.00 Member	Sell
17:38:34	R2032	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	1,600,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	24,400,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	24,400,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	24,400,000	0.00 Member	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	92,200,000	0.00 Member	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	1,800,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	103,200,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	103,200,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	103,200,000	0.00 Member	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	92,200,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	26,800,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	92,200,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	61,600,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	2,700,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	7,000,000	0.00 Client	Buy
17:49:37	R2032	On 04/11/2021			Bond Future	1	61,600,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	61,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	26,800,000	0.00 Member	Sell
17:49:37	R2032	On 04/11/2021			Bond Future	1	26,800,000	0.00 Member	Buy
Total for R2032 Bond Future						31	1,286,000,000	0.00	
10:58:56	R2035	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell
10:58:56	R2035	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
11:21:40	R2035	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
11:21:40	R2035	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R2035 Bond Future						4	4,400,000	0.00	
17:14:26	R2044	On 04/11/2021			Bond Future	1	232,800,000	0.00 Member	Buy
17:22:15	R2044	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	74,300,000	0.00 Member	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	12,800,000	0.00 Member	Buy
17:23:39	R2044	On 04/11/2021			Bond Future	1	12,800,000	0.00 Client	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	12,800,000	0.00 Member	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	74,300,000	0.00 Member	Buy
17:23:39	R2044	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Buy
17:23:39	R2044	On 04/11/2021			Bond Future	1	127,600,000	0.00 Member	Buy
17:23:39	R2044	On 04/11/2021			Bond Future	1	127,600,000	0.00 Member	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	127,600,000	0.00 Client	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	8,000,000	0.00 Client	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	2,100,000	0.00 Client	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Buy
17:23:39	R2044	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:23:39	R2044	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
17:23:39	R2044	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	74,300,000	0.00 Client	Sell
17:23:39	R2044	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:34	R2044	On 04/11/2021			Bond Future	1	354,500,000	0.00 Member	Buy
17:38:34	R2044	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	26,900,000	0.00 Member	Buy
17:48:38	R2044	On 04/11/2021			Bond Future	1	26,900,000	0.00 Client	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	113,900,000	0.00 Client	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	113,900,000	0.00 Member	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	101,700,000	0.00 Member	Buy
17:48:38	R2044	On 04/11/2021			Bond Future	1	101,700,000	0.00 Member	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	7,700,000	0.00 Member	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
17:48:38	R2044	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	68,000,000	0.00 Member	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	29,600,000	0.00 Member	Buy
17:48:38	R2044	On 04/11/2021			Bond Future	1	29,600,000	0.00 Member	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	26,900,000	0.00 Member	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	7,700,000	0.00 Member	Buy
17:48:38	R2044	On 04/11/2021			Bond Future	1	7,700,000	0.00 Client	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Buy
17:48:38	R2044	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	1,700,000	0.00 Client	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	101,700,000	0.00 Client	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	68,000,000	0.00 Client	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
17:48:38	R2044	On 04/11/2021			Bond Future	1	29,600,000	0.00 Client	Sell
17:48:38	R2044	On 04/11/2021			Bond Future	1	113,900,000	0.00 Member	Buy
17:48:38	R2044	On 04/11/2021			Bond Future	1	68,000,000	0.00 Member	Buy
Total for R2044 Bond Future						50	2,349,200,000	0.00	
10:35:48	R2048	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
11:46:11	R2048	On 04/11/2021			Bond Future	1	15,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						2	30,000,000	0.00	
10:31:13	R209	On 04/11/2021	10.25	Put	Bond Future	1	250,000,000	0.00 Member	Buy
10:31:13	R209	On 04/11/2021	10.50	Put	Bond Future	1	250,000,000	0.00 Member	Sell
10:31:13	R209	On 04/11/2021	10.25	Put	Bond Future	1	250,000,000	0.00 Member	Sell
10:31:13	R209	On 04/11/2021	10.50	Put	Bond Future	1	250,000,000	0.00 Member	Buy
10:41:56	R209	On 04/11/2021	10.25	Put	Bond Future	1	87,500,000	0.00 Member	Buy
10:41:56	R209	On 04/11/2021	10.25	Put	Bond Future	1	250,000,000	0.00 Member	Sell
10:42:06	R209	On 04/11/2021	10.50	Put	Bond Future	1	87,500,000	0.00 Member	Sell
10:42:06	R209	On 04/11/2021	10.50	Put	Bond Future	1	250,000,000	0.00 Member	Buy
10:58:56	R209	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Sell
10:58:56	R209	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy
11:22:18	R209	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy
11:22:18	R209	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	87,500,000	0.00 Member	Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Client	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	17,500,000	0.00 Client	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Client	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	17,500,000	0.00 Member	Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	17,500,000	0.00 Client	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	75,000,000	0.00 Member	Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	15,000,000	0.00 Member	Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	15,000,000	0.00 Member	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	17,500,000	0.00 Member	Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	17,500,000	0.00 Member	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	87,500,000	0.00 Client	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	15,000,000	0.00 Client	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	17,500,000	0.00 Member	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Member	Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Member	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Member	Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Member	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Member	Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	12,500,000	0.00 Client	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	75,000,000	0.00 Client	Buy
11:30:45	R209	On 04/11/2021	10.25	Put	Bond Future	1	75,000,000	0.00 Member	Buy
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	15,000,000	0.00 Member	Buy
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	17,500,000	0.00 Member	Buy
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	17,500,000	0.00 Client	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Client	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	15,000,000	0.00 Client	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Buy
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	15,000,000	0.00 Member	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	17,500,000	0.00 Member	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	17,500,000	0.00 Member	Buy
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	17,500,000	0.00 Client	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Client	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	17,500,000	0.00 Member	Sell
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Buy
11:33:03	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Sell
11:33:04	R209	On 04/11/2021	10.50	Put	Bond Future	1	75,000,000	0.00 Client	Sell
11:33:04	R209	On 04/11/2021	10.50	Put	Bond Future	1	75,000,000	0.00 Member	Buy
11:33:04	R209	On 04/11/2021	10.50	Put	Bond Future	1	87,500,000	0.00 Client	Sell
11:33:04	R209	On 04/11/2021	10.50	Put	Bond Future	1	75,000,000	0.00 Member	Sell
11:33:04	R209	On 04/11/2021	10.50	Put	Bond Future	1	87,500,000	0.00 Member	Buy
Total for R209 Bond Future						58	3,005,600,000	0.00	
17:39:42	R214	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
17:39:42	R214	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell
17:57:25	R214	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Sell
17:57:25	R214	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	2,800,000		0.00
	Grand Total for all Instruments				163	8,000,400,000		0.00