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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
12:34:32	R2030	On 04/11/2021		Bond Future	1	1,300,000	0.00 Member	Sell	
12:42:53	R2030	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Buy	
12:43:47	R2030	On 04/11/2021		Bond Future	1	400,000	0.00 Member	Sell	
12:43:47	R2030	On 04/11/2021		Bond Future	1	400,000	0.00 Member	Buy	
12:43:47	R2030	On 04/11/2021		Bond Future	1	400,000	0.00 Client	Buy	
12:43:48	R2030	On 04/11/2021		Bond Future	1	500,000	0.00 Client	Buy	
12:43:48	R2030	On 04/11/2021		Bond Future	1	400,000	0.00 Member	Buy	
12:43:48	R2030	On 04/11/2021		Bond Future	1	400,000	0.00 Member	Sell	
12:43:48	R2030	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Sell	
12:43:48	R2030	On 04/11/2021		Bond Future	1	400,000	0.00 Client	Buy	
Total for R2030 Bond Future					10	5,200,000	0.00		
11:46:56	R2032	On 03/02/2022	10.65	Put	Bond Future	1	105,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:46:56	R2032	On 03/02/2022	9.67	Put	Bond Future	1	105,000,000	0.00 Member	Buy
11:46:56	R2032	On 03/02/2022	9.57	Call	Bond Future	1	105,000,000	0.00 Member	Sell
11:46:56	R2032	On 03/02/2022	9.57	Call	Bond Future	1	105,000,000	0.00 Member	Buy
11:46:56	R2032	On 03/02/2022	9.67	Put	Bond Future	1	105,000,000	0.00 Member	Sell
11:46:56	R2032	On 03/02/2022	10.65	Put	Bond Future	1	105,000,000	0.00 Member	Buy
12:37:52	R2032	On 03/02/2022	10.65	Put	Bond Future	1	105,000,000	0.00 Client	Sell
12:37:52	R2032	On 03/02/2022	10.65	Put	Bond Future	1	105,000,000	0.00 Member	Buy
12:38:12	R2032	On 03/02/2022	9.67	Put	Bond Future	1	105,000,000	0.00 Member	Sell
12:38:12	R2032	On 03/02/2022	9.67	Put	Bond Future	1	105,000,000	0.00 Client	Buy
12:38:25	R2032	On 03/02/2022	9.57	Call	Bond Future	1	105,000,000	0.00 Member	Buy
12:38:25	R2032	On 03/02/2022	9.57	Call	Bond Future	1	105,000,000	0.00 Client	Sell
Total for R2032 Bond Future						12	1,260,000,000	0.00	
15:25:02	R2035	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
15:25:02	R2035	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
15:32:25	R2035	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Sell
15:32:25	R2035	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
Total for R2035 Bond Future						4	400,000	0.00	
15:12:03	R2037	On 04/11/2021			Bond Future	1	120,100,000	0.00 Member	Buy
15:12:03	R2037	On 04/11/2021			Bond Future	1	120,100,000	0.00 Member	Sell
15:18:16	R2037	On 04/11/2021			Bond Future	1	120,100,000	0.00 Client	Buy
15:18:16	R2037	On 04/11/2021			Bond Future	1	120,100,000	0.00 Member	Sell
Total for R2037 Bond Future						4	480,400,000	0.00	
15:12:03	R2044	On 04/11/2021			Bond Future	1	121,500,000	0.00 Member	Sell
15:12:03	R2044	On 04/11/2021			Bond Future	1	121,500,000	0.00 Member	Buy
15:17:53	R2044	On 04/11/2021			Bond Future	1	121,500,000	0.00 Client	Sell
15:17:53	R2044	On 04/11/2021			Bond Future	1	121,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						4	486,000,000	0.00	
11:51:29	R2048	On 04/11/2021			Bond Future	1	42,000,000	0.00 Member	Sell
12:25:37	R2048	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
12:29:13	R2048	On 04/11/2021			Bond Future	1	20,000,000	0.00 Client	Buy
12:29:13	R2048	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
12:29:13	R2048	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
12:29:13	R2048	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
12:29:13	R2048	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
12:29:13	R2048	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
12:29:13	R2048	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
12:29:13	R2048	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
12:29:13	R2048	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
12:29:13	R2048	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Sell
12:29:13	R2048	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Buy
12:29:13	R2048	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
12:29:13	R2048	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
12:29:13	R2048	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2048 Bond Future						16	168,000,000	0.00	
11:51:29	R209	On 04/11/2021			Bond Future	1	53,000,000	0.00 Member	Sell
12:24:30	R209	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
12:27:03	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Sell
12:27:03	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Buy
12:27:03	R209	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
12:27:03	R209	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
12:27:03	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Client	Buy
12:27:03	R209	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Buy
12:27:03	R209	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
12:27:03	R209	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
12:27:03	R209	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
12:27:03	R209	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:27:03	R209	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Buy
12:27:03	R209	On 04/11/2021			Bond Future	1	13,000,000	0.00 Member	Sell
12:27:03	R209	On 04/11/2021			Bond Future	1	13,000,000	0.00 Client	Buy
12:27:03	R209	On 04/11/2021			Bond Future	1	13,000,000	0.00 Member	Buy
14:46:33	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
14:46:33	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:34:40	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:34:40	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R209 Bond Future						20	220,000,000	0.00	
11:51:29	R214	On 04/11/2021			Bond Future	1	105,000,000	0.00 Member	Buy
12:25:01	R214	On 04/11/2021			Bond Future	1	12,000,000	0.00 Member	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Buy
12:28:17	R214	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	12,000,000	0.00 Member	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	12,000,000	0.00 Member	Buy
12:28:17	R214	On 04/11/2021			Bond Future	1	12,000,000	0.00 Client	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	12,000,000	0.00 Client	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
12:28:17	R214	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Buy
12:28:17	R214	On 04/11/2021			Bond Future	1	25,000,000	0.00 Client	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	50,000,000	0.00 Client	Sell
12:28:17	R214	On 04/11/2021			Bond Future	1	12,000,000	0.00 Member	Buy
Total for R214 Bond Future						16	420,000,000	0.00	
Grand Total for all Instruments						86	3,040,000,000	0.00	