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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:16	ALBI	On 04/02/2021		Index Future	1	50,000	0.00 Member	Sell
16:48:08	ALBI	On 04/02/2021		Index Future	1	50,000	0.00 Member	Buy
16:49:00	ALBI	On 04/02/2021		Index Future	1	50,000	0.00 Member	Sell
16:49:00	ALBI	On 04/02/2021		Index Future	1	50,000	0.00 Client	Buy
Total for ALBI Index Future					4	200,000	0.00	
16:24:39	GOVI	On 04/02/2021		GOVI	1	50,000	0.00 Member	Buy
16:24:39	GOVI	On 04/02/2021		GOVI	1	50,000	0.00 Member	Sell
Total for GOVI GOVI					2	100,000	0.00	
11:52:28	R186	On 04/02/2021		Bond Future	1	10,000,000	0.00 Member	Sell
11:57:24	R186	On 04/02/2021		Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:19:26	R186	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Sell
12:24:48	R186	On 04/02/2021			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R186 Bond Future						4	40,000,000	0.00	
12:19:26	R2023	On 04/02/2021			Bond Future	1	24,000,000	0.00 Member	Buy
12:25:14	R2023	On 04/02/2021			Bond Future	1	24,000,000	0.00 Client	Sell
Total for R2023 Bond Future						2	48,000,000	0.00	
13:05:14	R2030	On 04/02/2021			Bond Future	1	64,000,000	0.00 Member	Sell
13:05:14	R2030	On 04/02/2021			Bond Future	1	66,900,000	0.00 Member	Buy
15:22:56	R2030	On 04/02/2021			Bond Future	1	33,100,000	0.00 Member	Buy
15:22:56	R2030	On 04/02/2021			Bond Future	1	94,100,000	0.00 Member	Sell
15:34:17	R2030	On 04/02/2021			Bond Future	1	61,000,000	0.00 Client	Buy
15:34:17	R2030	On 04/02/2021			Bond Future	1	61,000,000	0.00 Member	Sell
15:34:17	R2030	On 04/02/2021			Bond Future	1	61,000,000	0.00 Member	Buy
15:34:18	R2030	On 04/02/2021			Bond Future	1	33,100,000	0.00 Member	Sell
15:34:18	R2030	On 04/02/2021			Bond Future	1	33,100,000	0.00 Client	Buy
15:35:24	R2030	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
15:35:24	R2030	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
15:35:24	R2030	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
15:35:25	R2030	On 04/02/2021			Bond Future	1	64,000,000	0.00 Client	Sell
15:35:25	R2030	On 04/02/2021			Bond Future	1	2,600,000	0.00 Member	Buy
15:35:25	R2030	On 04/02/2021			Bond Future	1	64,000,000	0.00 Member	Buy
15:35:25	R2030	On 04/02/2021			Bond Future	1	2,600,000	0.00 Client	Sell
15:35:25	R2030	On 04/02/2021			Bond Future	1	2,600,000	0.00 Member	Sell
Total for R2030 Bond Future						17	644,000,000	0.00	
11:52:28	R2032	On 04/02/2021			Bond Future	1	9,000,000	0.00 Member	Buy
11:56:57	R2032	On 04/02/2021			Bond Future	1	9,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						2	18,000,000	0.00	
12:09:32	R2035	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Sell
13:45:32	R2035	On 04/02/2021			Bond Future	1	4,000,000	0.00 Client	Buy
13:55:27	R2035	On 04/11/2021	11.08	Put	Bond Future	1	78,200,000	0.00 Member	Buy
13:55:27	R2035	On 04/11/2021	10.23	Call	Bond Future	1	78,200,000	0.00 Member	Sell
13:55:27	R2035	On 04/11/2021	11.75	Put	Bond Future	1	78,200,000	0.00 Member	Sell
13:55:27	R2035	On 04/11/2021	11.08	Put	Bond Future	1	78,200,000	0.00 Member	Sell
13:55:27	R2035	On 04/11/2021	10.23	Call	Bond Future	1	78,200,000	0.00 Member	Buy
13:55:27	R2035	On 04/11/2021	11.75	Put	Bond Future	1	78,200,000	0.00 Member	Buy
14:19:46	R2035	On 04/11/2021	10.23	Call	Bond Future	1	78,200,000	0.00 Member	Buy
14:19:46	R2035	On 04/11/2021	10.23	Call	Bond Future	1	73,400,000	0.00 Member	Sell
14:19:58	R2035	On 04/11/2021	11.08	Put	Bond Future	1	78,200,000	0.00 Member	Sell
14:19:58	R2035	On 04/11/2021	11.08	Put	Bond Future	1	73,400,000	0.00 Member	Buy
14:20:12	R2035	On 04/11/2021	11.75	Put	Bond Future	1	78,200,000	0.00 Member	Buy
14:20:12	R2035	On 04/11/2021	11.75	Put	Bond Future	1	73,400,000	0.00 Member	Sell
15:22:56	R2035	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
15:22:56	R2035	On 04/02/2021			Bond Future	1	2,700,000	0.00 Member	Buy
15:33:25	R2035	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Buy
15:33:25	R2035	On 04/02/2021			Bond Future	1	1,800,000	0.00 Client	Sell
15:33:25	R2035	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
15:33:25	R2035	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Sell
15:33:25	R2035	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Sell
15:34:26	R2035	On 04/11/2021	10.23	Call	Bond Future	1	1,100,000	0.00 Member	Buy
15:34:26	R2035	On 04/11/2021	10.23	Call	Bond Future	1	73,400,000	0.00 Member	Buy
15:34:26	R2035	On 04/11/2021	10.23	Call	Bond Future	1	3,700,000	0.00 Member	Buy
15:34:26	R2035	On 04/11/2021	10.23	Call	Bond Future	1	3,700,000	0.00 Client	Sell
15:34:26	R2035	On 04/11/2021	10.23	Call	Bond Future	1	3,700,000	0.00 Member	Sell
15:34:26	R2035	On 04/11/2021	10.23	Call	Bond Future	1	1,100,000	0.00 Member	Sell
15:34:26	R2035	On 04/11/2021	10.23	Call	Bond Future	1	1,100,000	0.00 Client	Sell
15:34:26	R2035	On 04/11/2021	10.23	Call	Bond Future	1	73,400,000	0.00 Client	Sell
15:44:44	R2035	On 04/11/2021	11.08	Put	Bond Future	1	3,700,000	0.00 Client	Buy
15:44:44	R2035	On 04/11/2021	11.08	Put	Bond Future	1	3,700,000	0.00 Member	Sell
15:44:44	R2035	On 04/11/2021	11.08	Put	Bond Future	1	3,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:45	R2035	On 04/11/2021	11.08	Put	Bond Future	1	1,100,000	0.00 Member	Sell
15:44:45	R2035	On 04/11/2021	11.08	Put	Bond Future	1	1,100,000	0.00 Member	Buy
15:44:45	R2035	On 04/11/2021	11.08	Put	Bond Future	1	73,400,000	0.00 Member	Sell
15:44:45	R2035	On 04/11/2021	11.08	Put	Bond Future	1	1,100,000	0.00 Client	Buy
15:44:45	R2035	On 04/11/2021	11.08	Put	Bond Future	1	73,400,000	0.00 Client	Buy
15:54:49	R2035	On 04/11/2021	11.75	Put	Bond Future	1	3,700,000	0.00 Member	Buy
15:54:49	R2035	On 04/11/2021	11.75	Put	Bond Future	1	3,700,000	0.00 Client	Sell
15:54:49	R2035	On 04/11/2021	11.75	Put	Bond Future	1	1,100,000	0.00 Member	Buy
15:54:49	R2035	On 04/11/2021	11.75	Put	Bond Future	1	73,400,000	0.00 Member	Buy
15:54:49	R2035	On 04/11/2021	11.75	Put	Bond Future	1	1,100,000	0.00 Client	Sell
15:54:49	R2035	On 04/11/2021	11.75	Put	Bond Future	1	3,700,000	0.00 Member	Sell
15:54:49	R2035	On 04/11/2021	11.75	Put	Bond Future	1	1,100,000	0.00 Member	Sell
15:54:49	R2035	On 04/11/2021	11.75	Put	Bond Future	1	73,400,000	0.00 Client	Sell
Total for R2035 Bond Future						45	1,426,400,000	0.00	
9:59:12	R209	On 06/05/2021			Bond Future	1	43,000,000	0.00 Member	Sell
9:59:12	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
9:59:12	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Sell
9:59:12	R209	On 06/05/2021			Bond Future	1	43,000,000	0.00 Member	Buy
10:52:36	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Member	Buy
10:52:36	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Sell
10:52:42	R209	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
10:52:42	R209	On 06/05/2021			Bond Future	1	43,000,000	0.00 Member	Buy
11:25:10	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Client	Buy
11:25:10	R209	On 06/05/2021	10.25	Call	Bond Future	1	20,000,000	0.00 Client	Buy
11:25:10	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Sell
11:25:10	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Buy
11:25:10	R209	On 06/05/2021	10.25	Call	Bond Future	1	20,000,000	0.00 Member	Buy
11:25:10	R209	On 06/05/2021	10.25	Call	Bond Future	1	20,000,000	0.00 Member	Sell
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	7,500,000	0.00 Member	Sell
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	7,500,000	0.00 Client	Buy
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Member	Sell
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	7,500,000	0.00 Member	Buy
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	7,500,000	0.00 Member	Sell
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	7,500,000	0.00 Member	Buy
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Member	Sell
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Member	Buy
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Member	Buy
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Member	Sell
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Client	Buy
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Client	Buy
11:25:11	R209	On 06/05/2021	10.25	Call	Bond Future	1	7,500,000	0.00 Client	Buy
11:26:58	R209	On 06/05/2021			Bond Future	1	22,500,000	0.00 Client	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Buy
11:26:58	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Buy
11:26:58	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
11:26:58	R209	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
11:26:58	R209	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
11:26:58	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	8,500,000	0.00 Client	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	22,500,000	0.00 Member	Buy
11:26:58	R209	On 06/05/2021			Bond Future	1	22,500,000	0.00 Member	Sell
11:26:58	R209	On 06/05/2021			Bond Future	1	8,500,000	0.00 Member	Buy
11:26:58	R209	On 06/05/2021			Bond Future	1	8,500,000	0.00 Member	Sell
Total for R209 Bond Future						48	858,000,000	0.00	
Grand Total for all Instruments						124	3,034,700,000	0.00	