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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:16:27	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Sell
16:16:27	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
Total for ALBI Index Future					2	20,000	0.00	
9:23:36	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Buy
11:04:25	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					2	40,000	0.00	
17:42:28	I2025	On 04/02/2021		Bond Future	1	4,400,000	0.00 Member	Buy
17:42:28	I2025	On 04/02/2021		Bond Future	1	4,400,000	0.00 Member	Sell
17:57:56	I2025	On 04/02/2021		Bond Future	1	4,400,000	0.00 Client	Buy
17:57:56	I2025	On 04/02/2021		Bond Future	1	4,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						4	17,600,000	0.00	
9:35:19	R186	On 04/02/2021			Bond Future	1	49,800,000	0.00 Member	Sell
11:15:49	R186	On 04/02/2021			Bond Future	1	2,300,000	0.00 Member	Buy
11:17:14	R186	On 04/02/2021			Bond Future	1	5,500,000	0.00 Member	Sell
11:17:14	R186	On 04/02/2021			Bond Future	1	5,500,000	0.00 Member	Buy
11:17:14	R186	On 04/02/2021			Bond Future	1	42,000,000	0.00 Member	Buy
11:17:14	R186	On 04/02/2021			Bond Future	1	5,500,000	0.00 Client	Buy
11:17:14	R186	On 04/02/2021			Bond Future	1	42,000,000	0.00 Client	Buy
11:17:14	R186	On 04/02/2021			Bond Future	1	42,000,000	0.00 Member	Sell
11:17:14	R186	On 04/02/2021			Bond Future	1	2,300,000	0.00 Member	Sell
11:17:14	R186	On 04/02/2021			Bond Future	1	2,300,000	0.00 Client	Buy
15:48:36	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Sell
16:04:17	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:09:08	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Client	Sell
16:09:08	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy
17:28:17	R186	On 04/02/2021			Bond Future	1	21,500,000	0.00 Member	Sell
17:28:17	R186	On 04/02/2021			Bond Future	1	21,500,000	0.00 Member	Buy
17:56:34	R186	On 04/02/2021			Bond Future	1	21,500,000	0.00 Member	Buy
17:56:34	R186	On 04/02/2021			Bond Future	1	21,500,000	0.00 Client	Sell
Total for R186 Bond Future						18	365,200,000	0.00	
8:41:41	R2030	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
8:41:41	R2030	On 04/02/2021			Bond Future	1	2,400,000	0.00 Member	Sell
8:47:21	R2030	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Sell
8:47:21	R2030	On 04/02/2021			Bond Future	1	2,000,000	0.00 Client	Buy
8:47:21	R2030	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Buy
8:47:21	R2030	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
8:47:21	R2030	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Buy
17:24:49	R2030	On 04/02/2021			Bond Future	1	14,100,000	0.00 Member	Sell
17:24:49	R2030	On 04/02/2021			Bond Future	1	14,100,000	0.00 Member	Buy
17:55:52	R2030	On 04/02/2021			Bond Future	1	14,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:55:52	R2030	On 04/02/2021			Bond Future	1	14,100,000	0.00 Client	Sell
Total for R2030 Bond Future						11	66,000,000	0.00	
14:53:29	R2032	On 04/02/2021			Bond Future	1	40,700,000	0.00 Member	Buy
14:53:29	R2032	On 04/02/2021			Bond Future	1	40,700,000	0.00 Member	Sell
15:13:27	R2032	On 04/02/2021			Bond Future	1	13,000,000	0.00 Client	Sell
15:13:27	R2032	On 04/02/2021			Bond Future	1	13,000,000	0.00 Member	Buy
15:17:36	R2032	On 04/02/2021			Bond Future	1	40,700,000	0.00 Member	Buy
15:17:36	R2032	On 04/02/2021			Bond Future	1	40,700,000	0.00 Client	Sell
Total for R2032 Bond Future						6	188,800,000	0.00	
15:13:27	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Buy
15:13:27	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:15:45	R2035	On 04/02/2021			Bond Future	1	2,100,000	0.00 Member	Sell
16:15:45	R2035	On 04/02/2021			Bond Future	1	2,100,000	0.00 Member	Buy
17:24:49	R2035	On 04/02/2021			Bond Future	1	15,800,000	0.00 Member	Sell
17:24:49	R2035	On 04/02/2021			Bond Future	1	15,800,000	0.00 Member	Buy
17:55:28	R2035	On 04/02/2021			Bond Future	1	15,800,000	0.00 Client	Sell
17:55:28	R2035	On 04/02/2021			Bond Future	1	15,800,000	0.00 Member	Buy
Total for R2035 Bond Future						8	117,400,000	0.00	
14:53:29	R2037	On 04/02/2021			Bond Future	1	13,700,000	0.00 Member	Buy
14:53:29	R2037	On 04/02/2021			Bond Future	1	13,700,000	0.00 Member	Sell
15:19:38	R2037	On 04/02/2021			Bond Future	1	13,700,000	0.00 Client	Sell
15:19:38	R2037	On 04/02/2021			Bond Future	1	13,700,000	0.00 Member	Buy
16:15:45	R2037	On 04/02/2021			Bond Future	1	6,700,000	0.00 Member	Sell
16:15:45	R2037	On 04/02/2021			Bond Future	1	6,700,000	0.00 Member	Buy
16:30:35	R2037	On 04/02/2021			Bond Future	1	16,000,000	0.00 Member	Sell
16:30:35	R2037	On 04/02/2021			Bond Future	1	16,000,000	0.00 Member	Buy
16:46:52	R2037	On 04/02/2021			Bond Future	1	16,000,000	0.00 Member	Sell
17:17:17	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:18:25	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Buy
17:18:25	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
17:18:25	R2037	On 04/02/2021			Bond Future	1	13,000,000	0.00 Client	Buy
17:18:25	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Buy
17:18:25	R2037	On 04/02/2021			Bond Future	1	2,600,000	0.00 Member	Buy
17:18:25	R2037	On 04/02/2021			Bond Future	1	13,000,000	0.00 Member	Sell
17:18:25	R2037	On 04/02/2021			Bond Future	1	13,000,000	0.00 Member	Buy
17:18:25	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
17:18:25	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
17:18:25	R2037	On 04/02/2021			Bond Future	1	2,600,000	0.00 Member	Sell
17:18:25	R2037	On 04/02/2021			Bond Future	1	2,600,000	0.00 Client	Buy
Total for R2037 Bond Future						21	164,200,000	0.00	
15:13:27	R2040	On 04/02/2021			Bond Future	1	12,000,000	0.00 Client	Sell
15:13:27	R2040	On 04/02/2021			Bond Future	1	12,000,000	0.00 Member	Buy
16:15:45	R2040	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Sell
16:15:45	R2040	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Buy
16:30:35	R2040	On 04/02/2021			Bond Future	1	8,700,000	0.00 Member	Sell
16:30:35	R2040	On 04/02/2021			Bond Future	1	8,700,000	0.00 Member	Buy
16:48:05	R2040	On 04/02/2021			Bond Future	1	8,700,000	0.00 Member	Sell
17:18:52	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
17:19:57	R2040	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Sell
17:19:57	R2040	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Buy
17:19:57	R2040	On 04/02/2021			Bond Future	1	1,500,000	0.00 Client	Buy
17:19:58	R2040	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Sell
17:19:58	R2040	On 04/02/2021			Bond Future	1	7,000,000	0.00 Client	Buy
17:19:58	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
17:19:58	R2040	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
17:19:58	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
Total for R2040 Bond Future						16	80,600,000	0.00	
10:35:19	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:58:15	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
11:13:54	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
11:13:54	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Buy
16:33:20	R2044	On 04/02/2021			Bond Future	1	13,500,000	0.00 Member	Buy
16:33:20	R2044	On 04/02/2021			Bond Future	1	13,500,000	0.00 Member	Sell
16:35:57	R2044	On 04/02/2021			Bond Future	1	13,500,000	0.00 Member	Sell
17:19:21	R2044	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
17:21:22	R2044	On 04/02/2021			Bond Future	1	2,300,000	0.00 Member	Sell
17:21:22	R2044	On 04/02/2021			Bond Future	1	2,300,000	0.00 Member	Buy
17:21:22	R2044	On 04/02/2021			Bond Future	1	10,800,000	0.00 Member	Sell
17:21:22	R2044	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
17:21:22	R2044	On 04/02/2021			Bond Future	1	2,300,000	0.00 Client	Buy
17:21:22	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Buy
17:21:22	R2044	On 04/02/2021			Bond Future	1	10,800,000	0.00 Member	Buy
17:21:22	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
17:21:22	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
17:21:22	R2044	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Buy
17:21:22	R2044	On 04/02/2021			Bond Future	1	10,800,000	0.00 Client	Buy
17:24:49	R2044	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Sell
17:24:49	R2044	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Buy
17:54:15	R2044	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Buy
17:54:15	R2044	On 04/02/2021			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R2044 Bond Future						23	88,200,000	0.00	
16:33:20	R2048	On 04/02/2021			Bond Future	1	11,800,000	0.00 Member	Buy
16:33:20	R2048	On 04/02/2021			Bond Future	1	11,800,000	0.00 Member	Sell
17:17:18	R2048	On 04/02/2021			Bond Future	1	11,800,000	0.00 Member	Sell
17:19:09	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
17:20:31	R2048	On 04/02/2021			Bond Future	1	1,900,000	0.00 Member	Sell
17:20:31	R2048	On 04/02/2021			Bond Future	1	1,900,000	0.00 Client	Buy
17:20:31	R2048	On 04/02/2021			Bond Future	1	1,900,000	0.00 Member	Buy
17:20:31	R2048	On 04/02/2021			Bond Future	1	9,700,000	0.00 Member	Buy
17:20:31	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
17:20:31	R2048	On 04/02/2021			Bond Future	1	9,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:20:31	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
17:20:31	R2048	On 04/02/2021			Bond Future	1	9,700,000	0.00 Client	Buy
Total for R2048 Bond Future						12	70,800,000	0.00	
13:00:22	R209	On 06/05/2021	10.60	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:00:22	R209	On 06/05/2021	11.60	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:00:22	R209	On 06/05/2021	9.75	Call	Bond Future	1	250,000,000	0.00 Member	Sell
13:00:22	R209	On 06/05/2021	11.60	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:00:22	R209	On 06/05/2021	9.75	Call	Bond Future	1	250,000,000	0.00 Member	Buy
13:00:22	R209	On 06/05/2021	10.60	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:02:59	R209	On 06/05/2021			Bond Future	1	117,500,000	0.00 Member	Buy
13:02:59	R209	On 06/05/2021			Bond Future	1	117,500,000	0.00 Member	Sell
13:54:05	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Member	Sell
13:54:05	R209	On 06/05/2021	11.60	Put	Bond Future	1	250,000,000	0.00 Member	Buy
13:54:14	R209	On 06/05/2021	10.60	Put	Bond Future	1	125,000,000	0.00 Member	Buy
13:54:14	R209	On 06/05/2021	10.60	Put	Bond Future	1	250,000,000	0.00 Member	Sell
13:54:33	R209	On 06/05/2021			Bond Future	1	60,000,000	0.00 Member	Buy
13:54:33	R209	On 06/05/2021			Bond Future	1	117,500,000	0.00 Member	Sell
15:00:13	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Member	Buy
15:00:13	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Member	Sell
15:00:13	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Member	Buy
15:00:13	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Client	Sell
15:00:13	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Client	Sell
15:01:34	R209	On 06/05/2021	10.60	Put	Bond Future	1	125,000,000	0.00 Member	Sell
15:01:34	R209	On 06/05/2021	10.60	Put	Bond Future	1	125,000,000	0.00 Client	Buy
15:01:34	R209	On 06/05/2021	10.60	Put	Bond Future	1	125,000,000	0.00 Member	Sell
15:01:34	R209	On 06/05/2021	10.60	Put	Bond Future	1	125,000,000	0.00 Member	Buy
15:01:34	R209	On 06/05/2021	10.60	Put	Bond Future	1	125,000,000	0.00 Client	Buy
15:03:42	R209	On 06/05/2021			Bond Future	1	57,500,000	0.00 Client	Buy
15:03:42	R209	On 06/05/2021			Bond Future	1	57,500,000	0.00 Member	Sell
15:03:42	R209	On 06/05/2021			Bond Future	1	57,500,000	0.00 Member	Buy
15:03:42	R209	On 06/05/2021			Bond Future	1	60,000,000	0.00 Member	Sell
15:03:42	R209	On 06/05/2021			Bond Future	1	60,000,000	0.00 Client	Buy
15:07:31	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:07:31	R209	On 06/05/2021	9.75	Call	Bond Future	1	250,000,000	0.00 Member	Buy
15:09:06	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Buy
15:09:06	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Buy
15:09:06	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Client	Sell
15:09:06	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Client	Sell
15:09:06	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Sell
15:39:02	R209	On 04/02/2021			Bond Future	1	47,700,000	0.00 Member	Sell
15:39:02	R209	On 04/02/2021			Bond Future	1	47,700,000	0.00 Member	Buy
16:03:10	R209	On 06/05/2021	10.00	Call	Bond Future	1	150,000,000	0.00 Member	Sell
16:03:10	R209	On 06/05/2021	10.25	Call	Bond Future	1	150,000,000	0.00 Member	Buy
16:03:10	R209	On 06/05/2021			Bond Future	1	12,500,000	0.00 Member	Sell
16:03:10	R209	On 06/05/2021			Bond Future	1	12,500,000	0.00 Member	Buy
16:03:10	R209	On 06/05/2021	10.25	Call	Bond Future	1	150,000,000	0.00 Member	Sell
16:03:10	R209	On 06/05/2021	10.00	Call	Bond Future	1	150,000,000	0.00 Member	Buy
16:23:57	R209	On 06/05/2021			Bond Future	1	12,500,000	0.00 Client	Sell
16:23:57	R209	On 06/05/2021			Bond Future	1	12,500,000	0.00 Member	Buy
16:24:08	R209	On 06/05/2021	10.25	Call	Bond Future	1	150,000,000	0.00 Client	Buy
16:24:08	R209	On 06/05/2021	10.25	Call	Bond Future	1	150,000,000	0.00 Member	Sell
16:24:18	R209	On 06/05/2021	10.00	Call	Bond Future	1	150,000,000	0.00 Client	Sell
16:24:18	R209	On 06/05/2021	10.00	Call	Bond Future	1	150,000,000	0.00 Member	Buy
17:07:44	R209	On 04/02/2021			Bond Future	1	27,300,000	0.00 Member	Sell
17:07:44	R209	On 04/02/2021			Bond Future	1	47,700,000	0.00 Member	Buy
17:13:37	R209	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
17:13:37	R209	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Sell
17:13:37	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
17:13:37	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
17:13:37	R209	On 04/02/2021			Bond Future	1	9,500,000	0.00 Member	Buy
17:13:37	R209	On 04/02/2021			Bond Future	1	9,500,000	0.00 Client	Sell
17:13:37	R209	On 04/02/2021			Bond Future	1	9,500,000	0.00 Member	Sell
17:13:37	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
17:13:37	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
17:13:37	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
17:13:37	R209	On 04/02/2021			Bond Future	1	1,200,000	0.00 Client	Sell
17:13:37	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Sell
17:13:38	R209	On 04/02/2021			Bond Future	1	1,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:13:38	R209	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Buy
17:13:38	R209	On 04/02/2021			Bond Future	1	27,300,000	0.00 Client	Sell
17:13:38	R209	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Sell
17:13:38	R209	On 04/02/2021			Bond Future	1	27,300,000	0.00 Member	Buy
17:13:38	R209	On 04/02/2021			Bond Future	1	7,400,000	0.00 Member	Buy
17:13:38	R209	On 04/02/2021			Bond Future	1	7,400,000	0.00 Client	Sell
17:13:38	R209	On 04/02/2021			Bond Future	1	7,400,000	0.00 Member	Sell
Total for R209 Bond Future						72	6,741,200,000	0.00	
Grand Total for all Instruments						195	7,900,060,000	0.00	