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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:12	I2025	On 04/02/2021		Bond Future	1	77,200,000	0.00 Member	Sell
12:18:45	I2025	On 04/02/2021		Bond Future	1	77,200,000	0.00 Member	Buy
13:09:06	I2025	On 04/02/2021		Bond Future	1	77,200,000	0.00 Member	Sell
13:09:06	I2025	On 04/02/2021		Bond Future	1	77,200,000	0.00 Client	Buy
Total for I2025 Bond Future					4	308,800,000	0.00	
12:39:28	I2029	On 04/02/2021		Bond Future	1	8,500,000	0.00 Member	Sell
12:39:28	I2029	On 04/02/2021		Bond Future	1	8,500,000	0.00 Client	Buy
Total for I2029 Bond Future					2	17,000,000	0.00	
17:08:11	I2050	On 04/02/2021		Bond Future	1	400,000	0.00 Member	Buy
17:08:11	I2050	On 04/02/2021		Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						2	800,000	0.00	
9:19:44	R186	On 04/02/2021			Bond Future	1	5,500,000	0.00 Member	Buy
9:19:44	R186	On 04/02/2021			Bond Future	1	5,500,000	0.00 Member	Sell
10:47:32	R186	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
10:47:32	R186	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Buy
11:16:02	R186	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Buy
11:16:02	R186	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
11:41:39	R186	On 04/02/2021			Bond Future	1	240,900,000	0.00 Member	Sell
11:43:47	R186	On 04/02/2021			Bond Future	1	5,500,000	0.00 Member	Sell
11:43:47	R186	On 04/02/2021			Bond Future	1	5,500,000	0.00 Client	Buy
12:39:00	R186	On 04/02/2021			Bond Future	1	4,100,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	12,300,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	12,300,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	12,300,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	153,500,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	7,800,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	10,800,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	17,400,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	16,200,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	153,500,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	5,300,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	16,200,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	153,500,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	10,800,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	17,400,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	4,100,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	10,800,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	17,400,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	5,300,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	5,300,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	4,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	8,200,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	16,200,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	7,800,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	4,700,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
12:41:01	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	4,100,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	7,800,000	0.00 Client	Buy
12:41:01	R186	On 04/02/2021			Bond Future	1	4,700,000	0.00 Client	Buy
13:52:05	R186	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
13:52:05	R186	On 04/02/2021			Bond Future	1	700,000	0.00 Client	Buy
Total for R186 Bond Future						47	989,800,000	0.00	
13:52:58	R202	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Sell
13:52:58	R202	On 04/02/2021			Bond Future	1	4,000,000	0.00 Client	Buy
Total for R202 Bond Future						2	8,000,000	0.00	
9:19:44	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
9:19:44	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
10:47:32	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
10:47:32	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
11:16:42	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
11:16:42	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
11:39:27	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
11:39:27	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
13:52:12	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
13:52:12	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						10	2,000,000	0.00	
9:19:44	R2032	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Buy
9:19:44	R2032	On 04/02/2021			Bond Future	1	9,500,000	0.00 Member	Sell
11:38:14	R2032	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Buy
11:38:14	R2032	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Sell
11:38:14	R2032	On 04/02/2021			Bond Future	1	8,600,000	0.00 Client	Buy
11:38:14	R2032	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
11:38:14	R2032	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
13:06:12	R2032	On 04/02/2021			Bond Future	1	13,000,000	0.00 Member	Sell
15:52:53	R2032	On 04/02/2021			Bond Future	1	13,000,000	0.00 Client	Buy
Total for R2032 Bond Future						9	64,000,000	0.00	
13:06:12	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:53:32	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
Total for R2035 Bond Future						2	50,000,000	0.00	
10:47:32	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
10:47:32	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
11:17:36	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
11:17:36	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
13:53:01	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
13:53:01	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Buy
Total for R2037 Bond Future						6	1,800,000	0.00	
13:06:12	R2040	On 04/02/2021			Bond Future	1	12,000,000	0.00 Member	Sell
15:54:01	R2040	On 04/02/2021			Bond Future	1	12,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						2	24,000,000	0.00	
10:47:32	R2044	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
10:47:32	R2044	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
11:18:08	R2044	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
11:18:08	R2044	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
13:53:31	R2044	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
13:53:31	R2044	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
15:43:42	R2044	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
15:43:42	R2044	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
15:59:01	R2044	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Buy
15:59:01	R2044	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
16:41:16	R2044	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Buy
16:41:16	R2044	On 04/02/2021			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R2044 Bond Future						12	14,400,000	0.00	
10:47:32	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
10:47:32	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
11:18:40	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
11:18:40	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
13:53:44	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
13:53:44	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
Total for R2048 Bond Future						6	1,200,000	0.00	
11:15:41	R209	On 06/05/2021	10.25	Call	Bond Future	1	125,000,000	0.00 Member	Buy
11:15:41	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Sell
11:15:41	R209	On 06/05/2021			Bond Future	1	21,000,000	0.00 Member	Sell
11:15:41	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Buy
11:15:41	R209	On 06/05/2021			Bond Future	1	21,000,000	0.00 Member	Buy
11:15:41	R209	On 06/05/2021	10.25	Call	Bond Future	1	125,000,000	0.00 Member	Sell
12:21:45	R209	On 06/05/2021	11.25	Put	Bond Future	1	125,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:21:45	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Client	Sell
12:21:45	R209	On 06/05/2021			Bond Future	1	9,000,000	0.00 Client	Buy
12:21:45	R209	On 06/05/2021	11.25	Put	Bond Future	1	125,000,000	0.00 Member	Sell
12:21:45	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Member	Buy
12:21:45	R209	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Sell
13:05:40	R209	On 06/05/2021	11.25	Put	Bond Future	1	125,000,000	0.00 Client	Sell
13:05:40	R209	On 06/05/2021	11.25	Put	Bond Future	1	125,000,000	0.00 Member	Buy
13:05:55	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Client	Buy
13:05:55	R209	On 06/05/2021	11.60	Put	Bond Future	1	125,000,000	0.00 Member	Sell
13:06:03	R209	On 06/05/2021			Bond Future	1	9,000,000	0.00 Client	Sell
13:06:03	R209	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Buy
13:16:44	R209	On 06/05/2021	10.25	Call	Bond Future	1	125,000,000	0.00 Client	Buy
13:16:44	R209	On 06/05/2021	10.25	Call	Bond Future	1	125,000,000	0.00 Member	Sell
13:16:52	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Client	Sell
13:16:52	R209	On 06/05/2021	9.75	Call	Bond Future	1	125,000,000	0.00 Member	Buy
13:16:56	R209	On 06/05/2021			Bond Future	1	21,000,000	0.00 Client	Sell
13:16:56	R209	On 06/05/2021			Bond Future	1	21,000,000	0.00 Member	Buy
Total for R209 Bond Future						24	2,120,000,000	0.00	
13:52:58	R210	On 04/02/2021			Bond Future	1	4,500,000	0.00 Member	Sell
13:52:58	R210	On 04/02/2021			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R210 Bond Future						2	9,000,000	0.00	
Grand Total for all Instruments						130	3,610,800,000	0.00	