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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
10:37:07	R186	On 06/05/2021		Bond Future	1	25,000,000	0.00 Member	Sell	
13:55:27	R186	On 06/05/2021		Bond Future	1	25,000,000	0.00 Member	Sell	
13:55:27	R186	On 06/05/2021		Bond Future	1	25,000,000	0.00 Member	Buy	
13:58:50	R186	On 06/05/2021		Bond Future	1	25,000,000	0.00 Member	Buy	
13:58:50	R186	On 06/05/2021		Bond Future	1	25,000,000	0.00 Client	Sell	
14:57:01	R186	On 06/05/2021		Bond Future	1	25,000,000	0.00 Member	Buy	
16:15:30	R186	On 06/05/2021		Bond Future	1	1,500,000	0.00 Member	Sell	
16:20:00	R186	On 06/05/2021		Bond Future	1	1,500,000	0.00 Client	Buy	
17:30:23	R186	On 06/05/2021		Bond Future	1	3,400,000	0.00 Member	Buy	
17:49:38	R186	On 06/05/2021		Bond Future	1	3,400,000	0.00 Client	Sell	
Total for R186 Bond Future					10	159,800,000	0.00		
14:58:37	R2030	On 05/08/2021	9.75	Put	Bond Future	1	44,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:58:37	R2030	On 05/08/2021	8.83	Call	Bond Future	1	44,500,000	0.00 Member	Sell
14:58:37	R2030	On 05/08/2021	10.15	Put	Bond Future	1	44,500,000	0.00 Member	Sell
14:58:37	R2030	On 05/08/2021	10.15	Put	Bond Future	1	45,000,000	0.00 Member	Buy
14:58:37	R2030	On 05/08/2021	8.83	Call	Bond Future	1	45,000,000	0.00 Member	Buy
14:58:37	R2030	On 05/08/2021	9.75	Put	Bond Future	1	45,000,000	0.00 Member	Sell
15:51:22	R2030	On 05/08/2021	10.15	Put	Bond Future	1	500,000	0.00 Member	Buy
15:51:22	R2030	On 05/08/2021	10.15	Put	Bond Future	1	500,000	0.00 Client	Sell
15:51:22	R2030	On 05/08/2021	10.15	Put	Bond Future	1	500,000	0.00 Member	Sell
15:51:40	R2030	On 05/08/2021	9.75	Put	Bond Future	1	500,000	0.00 Member	Buy
15:51:40	R2030	On 05/08/2021	9.75	Put	Bond Future	1	500,000	0.00 Member	Sell
15:51:40	R2030	On 05/08/2021	9.75	Put	Bond Future	1	500,000	0.00 Client	Buy
15:52:10	R2030	On 05/08/2021	8.83	Call	Bond Future	1	500,000	0.00 Member	Buy
15:52:10	R2030	On 05/08/2021	8.83	Call	Bond Future	1	500,000	0.00 Client	Sell
15:52:10	R2030	On 05/08/2021	8.83	Call	Bond Future	1	500,000	0.00 Member	Sell
15:53:28	R2030	On 05/08/2021	10.15	Put	Bond Future	1	2,900,000	0.00 Member	Sell
15:53:28	R2030	On 05/08/2021	10.15	Put	Bond Future	1	44,500,000	0.00 Member	Buy
15:53:40	R2030	On 05/08/2021	9.75	Put	Bond Future	1	2,900,000	0.00 Member	Buy
15:53:40	R2030	On 05/08/2021	9.75	Put	Bond Future	1	44,500,000	0.00 Member	Sell
15:53:50	R2030	On 05/08/2021	8.83	Call	Bond Future	1	2,900,000	0.00 Member	Sell
15:53:50	R2030	On 05/08/2021	8.83	Call	Bond Future	1	44,500,000	0.00 Member	Buy
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	19,100,000	0.00 Member	Buy
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	1,900,000	0.00 Client	Sell
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	17,500,000	0.00 Member	Buy
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	17,500,000	0.00 Client	Sell
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	1,900,000	0.00 Member	Buy
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	1,900,000	0.00 Member	Sell
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	19,100,000	0.00 Member	Sell
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	19,100,000	0.00 Client	Sell
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	17,500,000	0.00 Member	Sell
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	3,100,000	0.00 Member	Buy
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	3,100,000	0.00 Client	Sell
16:10:03	R2030	On 05/08/2021	10.15	Put	Bond Future	1	3,100,000	0.00 Member	Sell
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	17,500,000	0.00 Member	Buy
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	1,900,000	0.00 Member	Sell
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	1,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	1,900,000	0.00 Member	Buy
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	19,100,000	0.00 Client	Buy
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	3,100,000	0.00 Client	Buy
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	19,100,000	0.00 Member	Sell
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	3,100,000	0.00 Member	Sell
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	17,500,000	0.00 Member	Sell
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	17,500,000	0.00 Client	Buy
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	3,100,000	0.00 Member	Buy
16:21:14	R2030	On 05/08/2021	9.75	Put	Bond Future	1	19,100,000	0.00 Member	Buy
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	19,100,000	0.00 Member	Sell
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	17,500,000	0.00 Client	Sell
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	17,500,000	0.00 Member	Sell
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	3,100,000	0.00 Member	Buy
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	3,100,000	0.00 Client	Sell
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	3,100,000	0.00 Member	Sell
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	19,100,000	0.00 Member	Buy
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	1,900,000	0.00 Client	Sell
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	1,900,000	0.00 Member	Sell
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	17,500,000	0.00 Member	Buy
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	1,900,000	0.00 Member	Buy
16:22:41	R2030	On 05/08/2021	8.83	Call	Bond Future	1	19,100,000	0.00 Client	Sell
17:30:23	R2030	On 06/05/2021			Bond Future	1	20,200,000	0.00 Member	Buy
17:47:21	R2030	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
17:48:07	R2030	On 06/05/2021			Bond Future	1	5,700,000	0.00 Client	Sell
17:48:07	R2030	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Buy
17:48:07	R2030	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
17:48:07	R2030	On 06/05/2021			Bond Future	1	9,000,000	0.00 Client	Sell
17:48:07	R2030	On 06/05/2021			Bond Future	1	5,300,000	0.00 Client	Sell
17:48:07	R2030	On 06/05/2021			Bond Future	1	5,300,000	0.00 Member	Buy
17:48:07	R2030	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Buy
17:48:07	R2030	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Sell
17:48:07	R2030	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Sell
17:48:07	R2030	On 06/05/2021			Bond Future	1	5,300,000	0.00 Member	Sell
17:48:07	R2030	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
17:49:06	R2030	On 05/08/2021	10.15	Put	Bond Future	1	2,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:49:06	R2030	On 05/08/2021	10.15	Put	Bond Future	1	2,900,000	0.00 Member	Buy
17:49:24	R2030	On 05/08/2021	9.75	Put	Bond Future	1	2,900,000	0.00 Member	Sell
17:49:24	R2030	On 05/08/2021	9.75	Put	Bond Future	1	2,900,000	0.00 Client	Buy
17:49:40	R2030	On 05/08/2021	8.83	Call	Bond Future	1	2,900,000	0.00 Member	Buy
17:49:40	R2030	On 05/08/2021	8.83	Call	Bond Future	1	2,900,000	0.00 Client	Sell
Total for R2030 Bond Future						76	887,800,000	0.00	
8:15:15	R2037	On 06/05/2021			Bond Future	1	17,600,000	0.00 Member	Sell
10:59:04	R2037	On 06/05/2021			Bond Future	1	17,600,000	0.00 Client	Buy
14:57:01	R2037	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Buy
14:57:01	R2037	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Sell
15:30:58	R2037	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Sell
15:30:58	R2037	On 06/05/2021			Bond Future	1	2,200,000	0.00 Client	Buy
17:34:57	R2037	On 06/05/2021			Bond Future	1	55,700,000	0.00 Client	Sell
17:35:21	R2037	On 06/05/2021			Bond Future	1	18,900,000	0.00 Client	Sell
17:35:21	R2037	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
17:38:15	R2037	On 06/05/2021			Bond Future	1	62,400,000	0.00 Member	Sell
17:38:15	R2037	On 06/05/2021			Bond Future	1	62,400,000	0.00 Client	Buy
17:38:15	R2037	On 06/05/2021			Bond Future	1	62,400,000	0.00 Member	Buy
17:38:15	R2037	On 06/05/2021			Bond Future	1	1,700,000	0.00 Client	Buy
17:38:15	R2037	On 06/05/2021			Bond Future	1	10,500,000	0.00 Client	Buy
17:38:15	R2037	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
17:38:15	R2037	On 06/05/2021			Bond Future	1	10,500,000	0.00 Member	Buy
17:38:15	R2037	On 06/05/2021			Bond Future	1	10,500,000	0.00 Member	Sell
Total for R2037 Bond Future						17	342,400,000	0.00	
11:07:28	R2040	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
13:59:13	R2040	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
13:59:13	R2040	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
14:58:45	R2040	On 06/05/2021			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 R2040 Bond Future						4	2,800,000	0.00	
12:25:36	R213	On 06/05/2021			Bond Future	1	5,200,000	0.00 Member	Sell
12:25:36	R213	On 06/05/2021			Bond Future	1	5,200,000	0.00 Member	Buy
12:35:10	R213	On 06/05/2021			Bond Future	1	5,200,000	0.00 Member	Sell
12:35:10	R213	On 06/05/2021			Bond Future	1	5,200,000	0.00 Client	Buy
Total for R213 Bond Future						4	20,800,000	0.00	
Grand Total for all Instruments						111	1,413,600,000	0.00	