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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:26:28	I2025	On 05/08/2021		Bond Future	1	15,000,000	0.00 Member	Sell
14:23:17	I2025	On 05/08/2021		Bond Future	1	15,000,000	0.00 Client	Buy
14:25:09	I2025	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Buy
14:25:09	I2025	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Sell
17:17:03	I2025	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Sell
17:17:03	I2025	On 05/08/2021		Bond Future	1	800,000	0.00 Client	Buy
Total for I2025 Bond Future					6	33,200,000	0.00	
16:15:19	R186	On 05/08/2021		Bond Future	1	11,000,000	0.00 Member	Sell
16:21:41	R186	On 05/08/2021		Bond Future	1	11,000,000	0.00 Client	Buy
Total for R186 Bond Future					2	22,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:25:09	R197	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Buy
14:25:09	R197	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Sell
17:17:12	R197	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Sell
17:17:12	R197	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Buy
Total for R197 Bond Future						4	1,600,000	0.00	
13:15:58	R2037	On 05/08/2021			Bond Future	1	6,600,000	0.00 Member	Sell
14:30:16	R2037	On 05/08/2021			Bond Future	1	6,600,000	0.00 Client	Buy
Total for R2037 Bond Future						2	13,200,000	0.00	
14:36:55	R2040	On 05/08/2021			Bond Future	1	22,800,000	0.00 Member	Buy
14:36:55	R2040	On 05/08/2021			Bond Future	1	22,800,000	0.00 Member	Sell
17:36:20	R2040	On 05/08/2021			Bond Future	1	22,800,000	0.00 Member	Sell
17:36:20	R2040	On 05/08/2021			Bond Future	1	22,800,000	0.00 Client	Buy
Total for R2040 Bond Future						4	91,200,000	0.00	
16:15:19	R2048	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Sell
16:20:33	R2048	On 05/08/2021			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	16,000,000	0.00	
15:34:16	R209	On 04/11/2021			Bond Future	1	40,000,000	0.00 Member	Buy
15:34:16	R209	On 04/11/2021	9.50	Call	Bond Future	1	50,000,000	0.00 Member	Sell
15:34:16	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
15:34:16	R209	On 04/11/2021	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
15:34:16	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
15:34:16	R209	On 04/11/2021	9.50	Call	Bond Future	1	50,000,000	0.00 Member	Buy
15:34:16	R209	On 04/11/2021			Bond Future	1	40,000,000	0.00 Member	Sell
15:34:16	R209	On 04/11/2021	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
16:14:20	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
16:14:20	R209	On 04/11/2021			Bond Future	1	40,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:14:35	R209	On 04/11/2021	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
16:14:35	R209	On 04/11/2021	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
16:14:45	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Buy
16:14:45	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
16:14:54	R209	On 04/11/2021	9.50	Call	Bond Future	1	6,500,000	0.00 Member	Sell
16:14:54	R209	On 04/11/2021	9.50	Call	Bond Future	1	50,000,000	0.00 Member	Buy
16:21:05	R209	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:21:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
16:21:05	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:21:05	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
16:21:05	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
16:21:05	R209	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Sell
16:21:05	R209	On 04/11/2021			Bond Future	1	20,000,000	0.00 Client	Buy
16:21:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
16:21:05	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
16:21:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
16:21:05	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	25,000,000	0.00 Client	Sell
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	12,500,000	0.00 Client	Sell
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
16:22:37	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
16:23:49	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Buy
16:23:49	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Sell
16:23:49	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Client	Buy
16:23:49	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Client	Buy
16:23:49	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Buy
16:23:49	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Sell
16:23:50	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:23:50	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Client	Buy
16:23:50	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Buy
16:23:50	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Client	Buy
16:23:50	R209	On 04/11/2021	10.50	Put	Bond Future	1	12,500,000	0.00 Member	Sell
16:25:01	R209	On 04/11/2021	9.50	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:25:01	R209	On 04/11/2021	9.50	Call	Bond Future	1	25,000,000	0.00 Client	Sell
16:25:01	R209	On 04/11/2021	9.50	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:25:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	12,500,000	0.00 Client	Sell
16:25:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	6,000,000	0.00 Client	Sell
16:25:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	12,500,000	0.00 Member	Sell
16:25:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	6,000,000	0.00 Member	Buy
16:25:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	6,000,000	0.00 Member	Sell
16:25:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	12,500,000	0.00 Member	Buy
16:25:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	6,500,000	0.00 Member	Buy
16:25:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	6,500,000	0.00 Client	Sell
Total for R209 Bond Future						60	1,740,000,000	0.00	
16:15:19	R213	On 05/08/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:21:09	R213	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Sell
17:14:59	R213	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Buy
17:14:59	R213	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Sell
17:21:52	R213	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Buy
17:21:52	R213	On 05/08/2021			Bond Future	1	4,600,000	0.00 Client	Sell
Total for R213 Bond Future						6	58,400,000	0.00	
Grand Total for all Instruments						86	1,975,600,000	0.00	