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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:31:09	I2025	On 05/08/2021		Bond Future	1	14,300,000	0.00 Member	Sell
15:31:09	I2025	On 05/08/2021		Bond Future	1	14,300,000	0.00 Member	Buy
17:34:59	I2025	On 05/08/2021		Bond Future	1	14,300,000	0.00 Member	Buy
17:34:59	I2025	On 05/08/2021		Bond Future	1	2,000,000	0.00 Member	Sell
17:50:24	I2025	On 05/08/2021		Bond Future	1	2,000,000	0.00 Client	Sell
17:50:24	I2025	On 05/08/2021		Bond Future	1	12,300,000	0.00 Client	Sell
17:50:24	I2025	On 05/08/2021		Bond Future	1	12,300,000	0.00 Member	Sell
17:50:24	I2025	On 05/08/2021		Bond Future	1	2,000,000	0.00 Member	Buy
17:50:24	I2025	On 05/08/2021		Bond Future	1	12,300,000	0.00 Member	Buy
Total for I2025 Bond Future					9	85,800,000	0.00	
10:39:40	I2033	On 05/08/2021		Bond Future	1	57,000,000	0.00 Member	Buy
10:39:40	I2033	On 05/08/2021		Bond Future	1	57,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:43:43	I2033	On 05/08/2021			Bond Future	1	57,000,000	0.00 Client	Sell
10:43:43	I2033	On 05/08/2021			Bond Future	1	57,000,000	0.00 Member	Buy
Total for I2033 Bond Future						4	228,000,000	0.00	
10:39:40	I2050	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
10:39:40	I2050	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
10:43:55	I2050	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
10:43:55	I2050	On 05/08/2021			Bond Future	1	15,000,000	0.00 Client	Sell
Total for I2050 Bond Future						4	60,000,000	0.00	
16:34:51	R186	On 05/08/2021			Bond Future	1	153,300,000	0.00 Member	Sell
16:34:51	R186	On 05/08/2021			Bond Future	1	153,300,000	0.00 Member	Buy
16:54:49	R186	On 05/08/2021			Bond Future	1	153,300,000	0.00 Member	Buy
16:54:49	R186	On 05/08/2021			Bond Future	1	153,300,000	0.00 Client	Sell
Total for R186 Bond Future						4	613,200,000	0.00	
15:54:35	R2030	On 05/08/2021	9.50	Put	Bond Future	1	500,000,000	0.00 Member	Buy
15:54:35	R2030	On 05/08/2021	9.15	Put	Bond Future	1	750,000,000	0.00 Member	Sell
15:54:35	R2030	On 05/08/2021			Bond Future	1	155,000,000	0.00 Member	Sell
16:22:44	R2030	On 05/08/2021	9.50	Put	Bond Future	1	5,600,000	0.00 Member	Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	11,800,000	0.00 Member	Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,100,000	0.00 Member	Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	175,900,000	0.00 Client	Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	275,400,000	0.00 Member	Buy
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	16,500,000	0.00 Member	Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	275,400,000	0.00 Member	Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	11,800,000	0.00 Member	Buy
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	16,500,000	0.00 Client	Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	175,900,000	0.00 Member	Buy
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	175,900,000	0.00 Member	Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	16,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	275,400,000	0.00 Client	Sell
16:24:30	R2030	On 05/08/2021	9.50	Put	Bond Future	1	11,800,000	0.00 Client	Sell
16:24:31	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,700,000	0.00 Client	Sell
16:24:31	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,100,000	0.00 Member	Buy
16:24:31	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,100,000	0.00 Client	Sell
16:24:31	R2030	On 05/08/2021	9.50	Put	Bond Future	1	5,600,000	0.00 Client	Sell
16:24:31	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,700,000	0.00 Member	Buy
16:24:31	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,700,000	0.00 Member	Sell
16:24:31	R2030	On 05/08/2021	9.50	Put	Bond Future	1	5,600,000	0.00 Member	Buy
16:27:20	R2030	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Buy
16:29:17	R2030	On 05/08/2021			Bond Future	1	53,300,000	0.00 Member	Buy
16:29:17	R2030	On 05/08/2021			Bond Future	1	53,300,000	0.00 Client	Buy
16:29:17	R2030	On 05/08/2021			Bond Future	1	53,300,000	0.00 Member	Sell
16:29:18	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:29:18	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	2,200,000	0.00 Client	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	87,600,000	0.00 Member	Sell
16:29:18	R2030	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
16:29:18	R2030	On 05/08/2021			Bond Future	1	87,600,000	0.00 Client	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	3,600,000	0.00 Client	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	1,100,000	0.00 Client	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	2,200,000	0.00 Client	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Sell
16:29:18	R2030	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Sell
16:29:18	R2030	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	87,600,000	0.00 Member	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
16:29:18	R2030	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Sell
17:24:19	R2030	On 05/08/2021	9.15	Put	Bond Future	1	7,700,000	0.00 Member	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	258,200,000	0.00 Member	Sell
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	258,200,000	0.00 Member	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	24,300,000	0.00 Client	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	10,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	10,900,000	0.00 Member	Sell
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	10,500,000	0.00 Client	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	258,200,000	0.00 Client	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	421,000,000	0.00 Client	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	17,400,000	0.00 Client	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	10,900,000	0.00 Member	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	421,000,000	0.00 Member	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	17,400,000	0.00 Member	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	10,900,000	0.00 Client	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	7,700,000	0.00 Client	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	24,300,000	0.00 Member	Buy
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	24,300,000	0.00 Member	Sell
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	7,700,000	0.00 Member	Sell
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	421,000,000	0.00 Member	Sell
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	17,400,000	0.00 Member	Sell
17:26:31	R2030	On 05/08/2021	9.15	Put	Bond Future	1	10,500,000	0.00 Member	Sell

Total for R2030 Bond Future

66

5,620,000,000

0.00

13:06:26	R2035	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
14:49:16	R2035	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Buy
14:49:58	R2035	On 05/08/2021			Bond Future	1	2,500,000	0.00 Client	Buy
14:49:58	R2035	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell

Total for R2035 Bond Future

4

10,000,000

0.00

15:08:49	R2044	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Sell
15:08:49	R2044	On 05/08/2021			Bond Future	1	20,000,000	0.00 Member	Buy
15:42:30	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
15:42:30	R2044	On 05/08/2021			Bond Future	1	16,000,000	0.00 Member	Buy
16:34:20	R2044	On 05/08/2021			Bond Future	1	15,000,000	0.00 Client	Sell
16:34:20	R2044	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:34:20	R2044	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:34:20	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:34:20	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R2044 Bond Future						9	104,000,000	0.00	
11:29:15	R2048	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
11:29:15	R2048	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
15:53:47	R2048	On 05/08/2021	10.50	Call	Bond Future	1	100,000,000	0.00 Member	Sell
15:53:47	R2048	On 05/08/2021	11.20	Call	Bond Future	1	100,000,000	0.00 Member	Buy
15:53:47	R2048	On 04/11/2021	10.30	Call	Bond Future	1	120,000,000	0.00 Member	Sell
15:53:47	R2048	On 04/11/2021	9.60	Call	Bond Future	1	120,000,000	0.00 Member	Buy
15:53:47	R2048	On 04/11/2021	9.60	Call	Bond Future	1	120,000,000	0.00 Client	Sell
15:53:47	R2048	On 04/11/2021	10.30	Call	Bond Future	1	120,000,000	0.00 Client	Buy
15:53:47	R2048	On 05/08/2021	10.50	Call	Bond Future	1	14,700,000	0.00 Member	Buy
15:53:47	R2048	On 05/08/2021	11.20	Call	Bond Future	1	14,700,000	0.00 Member	Sell
16:26:13	R2048	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
16:26:13	R2048	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	15,600,000	0.00 Client	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	300,000	0.00 Client	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	15,600,000	0.00 Member	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	3,100,000	0.00 Member	Sell
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	3,100,000	0.00 Client	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	3,100,000	0.00 Member	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	1,000,000	0.00 Member	Sell
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	1,000,000	0.00 Client	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	1,000,000	0.00 Member	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	65,300,000	0.00 Member	Sell
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	65,300,000	0.00 Member	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	14,700,000	0.00 Client	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	15,600,000	0.00 Member	Sell
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	65,300,000	0.00 Client	Buy
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	14,700,000	0.00 Member	Sell
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	300,000	0.00 Member	Sell
17:34:23	R2048	On 05/08/2021	10.50	Call	Bond Future	1	300,000	0.00 Member	Buy
17:35:26	R2048	On 05/08/2021	11.20	Call	Bond Future	1	1,000,000	0.00 Member	Buy
17:35:26	R2048	On 05/08/2021	11.20	Call	Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:35:26	R2048	On 05/08/2021	11.20	Call	Bond Future	1	3,100,000	0.00 Member	Buy
17:35:26	R2048	On 05/08/2021	11.20	Call	Bond Future	1	15,600,000	0.00 Client	Sell
17:35:26	R2048	On 05/08/2021	11.20	Call	Bond Future	1	1,000,000	0.00 Member	Sell
17:35:26	R2048	On 05/08/2021	11.20	Call	Bond Future	1	15,600,000	0.00 Member	Buy
17:35:26	R2048	On 05/08/2021	11.20	Call	Bond Future	1	3,100,000	0.00 Client	Sell
17:35:26	R2048	On 05/08/2021	11.20	Call	Bond Future	1	15,600,000	0.00 Member	Sell
17:35:26	R2048	On 05/08/2021	11.20	Call	Bond Future	1	3,100,000	0.00 Member	Sell
17:35:27	R2048	On 05/08/2021	11.20	Call	Bond Future	1	300,000	0.00 Member	Sell
17:35:27	R2048	On 05/08/2021	11.20	Call	Bond Future	1	65,300,000	0.00 Client	Sell
17:35:27	R2048	On 05/08/2021	11.20	Call	Bond Future	1	65,300,000	0.00 Member	Sell
17:35:27	R2048	On 05/08/2021	11.20	Call	Bond Future	1	300,000	0.00 Client	Sell
17:35:27	R2048	On 05/08/2021	11.20	Call	Bond Future	1	14,700,000	0.00 Member	Buy
17:35:27	R2048	On 05/08/2021	11.20	Call	Bond Future	1	300,000	0.00 Member	Buy
17:35:27	R2048	On 05/08/2021	11.20	Call	Bond Future	1	65,300,000	0.00 Member	Buy
17:35:27	R2048	On 05/08/2021	11.20	Call	Bond Future	1	14,700,000	0.00 Client	Sell
Total for R2048 Bond Future						46	1,300,000,000	0.00	
Grand Total for all Instruments						146	8,021,000,000	0.00	