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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:18:30	I2025	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member	Buy
10:18:30	I2025	On 06/05/2021		Bond Future	1	9,400,000	0.00 Member	Sell
11:27:05	I2025	On 06/05/2021		Bond Future	1	2,100,000	0.00 Member	Buy
11:27:05	I2025	On 06/05/2021		Bond Future	1	2,100,000	0.00 Client	Buy
11:27:05	I2025	On 06/05/2021		Bond Future	1	2,100,000	0.00 Member	Sell
11:27:06	I2025	On 06/05/2021		Bond Future	1	5,000,000	0.00 Client	Buy
11:27:06	I2025	On 06/05/2021		Bond Future	1	100,000	0.00 Client	Buy
11:27:06	I2025	On 06/05/2021		Bond Future	1	100,000	0.00 Member	Sell
11:27:06	I2025	On 06/05/2021		Bond Future	1	100,000	0.00 Member	Buy
11:27:06	I2025	On 06/05/2021		Bond Future	1	2,200,000	0.00 Member	Sell
11:27:06	I2025	On 06/05/2021		Bond Future	1	2,200,000	0.00 Client	Buy
11:27:06	I2025	On 06/05/2021		Bond Future	1	2,200,000	0.00 Member	Buy
11:27:06	I2025	On 06/05/2021		Bond Future	1	5,000,000	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						13	37,600,000	0.00	
10:09:29	I2029	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
10:09:29	I2029	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
11:25:55	I2029	On 06/05/2021			Bond Future	1	3,300,000	0.00 Client	Buy
11:25:55	I2029	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
Total for I2029 Bond Future						4	13,200,000	0.00	
10:18:30	I2033	On 06/05/2021			Bond Future	1	83,700,000	0.00 Member	Buy
10:18:30	I2033	On 06/05/2021			Bond Future	1	88,800,000	0.00 Member	Sell
11:27:53	I2033	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Sell
11:27:53	I2033	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Buy
11:27:53	I2033	On 06/05/2021			Bond Future	1	83,700,000	0.00 Member	Sell
11:27:53	I2033	On 06/05/2021			Bond Future	1	5,100,000	0.00 Client	Buy
11:27:53	I2033	On 06/05/2021			Bond Future	1	83,700,000	0.00 Client	Buy
Total for I2033 Bond Future						7	355,200,000	0.00	
11:48:18	R186	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Sell
11:48:18	R186	On 06/05/2021			Bond Future	1	3,800,000	0.00 Member	Buy
11:56:05	R186	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
11:56:05	R186	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
11:56:05	R186	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Buy
11:56:05	R186	On 06/05/2021			Bond Future	1	3,800,000	0.00 Member	Sell
11:56:05	R186	On 06/05/2021			Bond Future	1	3,800,000	0.00 Client	Buy
17:04:53	R186	On 06/05/2021			Bond Future	1	10,300,000	0.00 Member	Sell
17:14:31	R186	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
17:15:50	R186	On 06/05/2021			Bond Future	1	7,000,000	0.00 Client	Buy
17:15:50	R186	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Buy
17:15:50	R186	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
17:15:50	R186	On 06/05/2021			Bond Future	1	3,300,000	0.00 Client	Buy
17:15:50	R186	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						14	59,600,000	0.00	
14:16:45	R2030	On 03/02/2022	9.78	Put	Bond Future	1	10,100,000	0.00 Member	Sell
14:16:45	R2030	On 03/02/2022	9.78	Put	Bond Future	1	10,100,000	0.00 Member	Buy
Total for R2030 Bond Future						2	20,200,000	0.00	
9:12:45	R2035	On 06/05/2021			Bond Future	1	89,000,000	0.00 Member	Buy
9:55:08	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
9:57:11	R2035	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	9,200,000	0.00 Member	Buy
9:57:11	R2035	On 06/05/2021			Bond Future	1	9,200,000	0.00 Client	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	37,800,000	0.00 Client	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
9:57:11	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	33,600,000	0.00 Member	Buy
9:57:11	R2035	On 06/05/2021			Bond Future	1	9,200,000	0.00 Member	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	33,600,000	0.00 Member	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Buy
9:57:11	R2035	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	33,600,000	0.00 Client	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	4,400,000	0.00 Client	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	37,800,000	0.00 Member	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Buy
9:57:11	R2035	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Sell
9:57:11	R2035	On 06/05/2021			Bond Future	1	37,800,000	0.00 Member	Buy
Total for R2035 Bond Future						22	356,000,000	0.00	
11:29:20	R2044	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:48:18	R2044	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Sell
12:04:50	R2044	On 06/05/2021			Bond Future	1	2,600,000	0.00 Client	Buy
12:04:50	R2044	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Sell
Total for R2044 Bond Future						4	10,400,000	0.00	
11:48:18	R2048	On 06/05/2021			Bond Future	1	8,900,000	0.00 Member	Sell
11:54:48	R2048	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Buy
11:56:31	R2048	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Sell
11:56:31	R2048	On 06/05/2021			Bond Future	1	6,000,000	0.00 Client	Buy
11:56:31	R2048	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Buy
11:56:31	R2048	On 06/05/2021			Bond Future	1	2,900,000	0.00 Client	Buy
11:56:31	R2048	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Sell
14:17:30	R2048	On 06/05/2021	10.20	Call	Bond Future	1	120,000,000	0.00 Member	Sell
14:17:30	R2048	On 06/05/2021	10.20	Call	Bond Future	1	120,000,000	0.00 Member	Buy
14:29:22	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
14:29:22	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
14:37:55	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Sell
14:37:55	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
16:10:45	R2048	On 06/05/2021			Bond Future	1	152,300,000	0.00 Member	Buy
16:48:49	R2048	On 06/05/2021			Bond Future	1	127,000,000	0.00 Member	Sell
16:50:52	R2048	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
16:50:52	R2048	On 06/05/2021			Bond Future	1	5,900,000	0.00 Member	Buy
16:50:52	R2048	On 06/05/2021			Bond Future	1	5,900,000	0.00 Client	Sell
16:50:52	R2048	On 06/05/2021			Bond Future	1	400,000	0.00 Client	Sell
16:50:52	R2048	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
16:50:52	R2048	On 06/05/2021			Bond Future	1	12,700,000	0.00 Member	Buy
16:50:52	R2048	On 06/05/2021			Bond Future	1	12,700,000	0.00 Client	Sell
16:50:52	R2048	On 06/05/2021			Bond Future	1	12,700,000	0.00 Member	Sell
16:50:52	R2048	On 06/05/2021			Bond Future	1	5,900,000	0.00 Member	Sell
16:50:52	R2048	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
16:50:52	R2048	On 06/05/2021			Bond Future	1	1,300,000	0.00 Client	Sell
16:50:52	R2048	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
16:50:53	R2048	On 06/05/2021			Bond Future	1	2,100,000	0.00 Client	Sell
16:50:53	R2048	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:50:53	R2048	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Sell
16:50:53	R2048	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Sell
16:50:53	R2048	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Buy
16:50:53	R2048	On 06/05/2021			Bond Future	1	2,900,000	0.00 Client	Sell
16:51:57	R2048	On 06/05/2021			Bond Future	1	127,000,000	0.00 Member	Buy
16:51:57	R2048	On 06/05/2021			Bond Future	1	127,000,000	0.00 Client	Sell
Total for R2048 Bond Future						35	885,200,000	0.00	
14:29:22	R209	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
14:29:22	R209	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
14:36:59	R209	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Sell
14:36:59	R209	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R209 Bond Future						4	4,400,000	0.00	
14:29:22	R212	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:29:22	R212	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:38:25	R212	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:38:25	R212	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
17:28:24	R212	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
17:28:24	R212	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Sell
17:44:00	R212	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Buy
17:44:00	R212	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
17:44:00	R212	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
17:44:00	R212	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
17:44:00	R212	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
17:44:00	R212	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
17:44:00	R212	On 06/05/2021			Bond Future	1	400,000	0.00 Client	Buy
17:44:00	R212	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
Total for R212 Bond Future						14	12,400,000	0.00	
14:29:22	R214	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:29:22	R214	On 06/05/2021		Bond Future	1	800,000	0.00 Member	Buy
14:37:30	R214	On 06/05/2021		Bond Future	1	800,000	0.00 Member	Buy
14:37:30	R214	On 06/05/2021		Bond Future	1	800,000	0.00 Client	Sell
Total for R214 Bond Future					4	3,200,000	0.00	
Grand Total for all Instruments					123	1,757,400,000	0.00	