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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:56:25	R186	On 04/11/2021		Bond Future	1	4,600,000	0.00 Member	Buy
14:56:25	R186	On 04/11/2021		Bond Future	1	5,600,000	0.00 Member	Sell
16:15:56	R186	On 04/11/2021		Bond Future	1	1,000,000	0.00 Member	Sell
16:15:56	R186	On 04/11/2021		Bond Future	1	4,600,000	0.00 Client	Buy
16:15:56	R186	On 04/11/2021		Bond Future	1	1,000,000	0.00 Member	Buy
16:15:56	R186	On 04/11/2021		Bond Future	1	1,000,000	0.00 Client	Buy
16:15:56	R186	On 04/11/2021		Bond Future	1	4,600,000	0.00 Member	Sell
16:37:47	R186	On 04/11/2021		Bond Future	1	300,000	0.00 Member	Sell
16:37:47	R186	On 04/11/2021		Bond Future	1	11,900,000	0.00 Member	Buy
16:41:13	R186	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Sell
16:41:13	R186	On 04/11/2021		Bond Future	1	3,700,000	0.00 Member	Sell
16:41:13	R186	On 04/11/2021		Bond Future	1	700,000	0.00 Member	Sell
16:41:13	R186	On 04/11/2021		Bond Future	1	6,000,000	0.00 Client	Sell
16:41:13	R186	On 04/11/2021		Bond Future	1	300,000	0.00 Member	Buy
16:41:13	R186	On 04/11/2021		Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:13	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Sell
16:41:13	R186	On 04/11/2021			Bond Future	1	3,700,000	0.00 Client	Sell
16:41:13	R186	On 04/11/2021			Bond Future	1	3,700,000	0.00 Member	Buy
16:41:13	R186	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
16:41:13	R186	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Sell
16:41:13	R186	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
16:41:13	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
16:41:13	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
16:41:13	R186	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
16:41:13	R186	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Sell
16:41:13	R186	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Buy
16:41:13	R186	On 04/11/2021			Bond Future	1	400,000	0.00 Client	Sell
16:41:13	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
16:41:13	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Sell
Total for R186 Bond Future						29	70,000,000	0.00	
14:56:25	R2030	On 04/11/2021			Bond Future	1	4,900,000	0.00 Member	Buy
14:56:25	R2030	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Buy
14:56:25	R2030	On 04/11/2021			Bond Future	1	6,800,000	0.00 Member	Sell
14:56:25	R2030	On 04/11/2021			Bond Future	1	6,900,000	0.00 Member	Sell
15:59:48	R2030	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Sell
15:59:48	R2030	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
15:59:48	R2030	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Buy
15:59:48	R2030	On 04/11/2021			Bond Future	1	1,700,000	0.00 Client	Buy
15:59:48	R2030	On 04/11/2021			Bond Future	1	2,600,000	0.00 Member	Sell
15:59:48	R2030	On 04/11/2021			Bond Future	1	2,600,000	0.00 Member	Buy
15:59:48	R2030	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
15:59:48	R2030	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Buy
15:59:48	R2030	On 04/11/2021			Bond Future	1	2,600,000	0.00 Client	Buy
15:59:49	R2030	On 04/11/2021			Bond Future	1	1,700,000	0.00 Client	Buy
15:59:49	R2030	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Sell
16:12:30	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
16:12:30	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
16:12:30	R2030	On 04/11/2021			Bond Future	1	4,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:12:30	R2030	On 04/11/2021			Bond Future	1	4,900,000	0.00 Client	Buy
16:12:30	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R2030 Bond Future						20	54,800,000	0.00	
8:51:20	R2032	On 05/05/2022	9.58	Call	Bond Future	1	78,000,000	0.00 Member	Buy
8:51:20	R2032	On 05/05/2022	11.18	Put	Bond Future	1	78,000,000	0.00 Member	Buy
8:51:20	R2032	On 05/05/2022	10.18	Call	Bond Future	1	78,000,000	0.00 Member	Sell
8:51:20	R2032	On 05/05/2022	10.18	Call	Bond Future	1	21,400,000	0.00 Member	Buy
8:51:20	R2032	On 05/05/2022	11.18	Put	Bond Future	1	21,400,000	0.00 Member	Sell
8:51:20	R2032	On 05/05/2022	9.58	Call	Bond Future	1	21,400,000	0.00 Member	Sell
12:31:07	R2032	On 05/05/2022	10.18	Call	Bond Future	1	37,400,000	0.00 Member	Sell
12:31:07	R2032	On 05/05/2022	10.18	Call	Bond Future	1	37,400,000	0.00 Client	Buy
12:31:07	R2032	On 05/05/2022	10.18	Call	Bond Future	1	21,400,000	0.00 Member	Sell
12:31:07	R2032	On 05/05/2022	10.18	Call	Bond Future	1	19,200,000	0.00 Member	Sell
12:31:07	R2032	On 05/05/2022	10.18	Call	Bond Future	1	19,200,000	0.00 Member	Buy
12:31:07	R2032	On 05/05/2022	10.18	Call	Bond Future	1	19,200,000	0.00 Client	Buy
12:31:07	R2032	On 05/05/2022	10.18	Call	Bond Future	1	21,400,000	0.00 Client	Buy
12:31:07	R2032	On 05/05/2022	10.18	Call	Bond Future	1	37,400,000	0.00 Member	Buy
12:31:44	R2032	On 05/05/2022	9.58	Call	Bond Future	1	37,400,000	0.00 Member	Buy
12:31:44	R2032	On 05/05/2022	9.58	Call	Bond Future	1	37,400,000	0.00 Member	Sell
12:31:44	R2032	On 05/05/2022	9.58	Call	Bond Future	1	19,200,000	0.00 Member	Buy
12:31:44	R2032	On 05/05/2022	9.58	Call	Bond Future	1	19,200,000	0.00 Member	Sell
12:31:44	R2032	On 05/05/2022	9.58	Call	Bond Future	1	21,400,000	0.00 Client	Sell
12:31:44	R2032	On 05/05/2022	9.58	Call	Bond Future	1	21,400,000	0.00 Member	Buy
12:31:44	R2032	On 05/05/2022	9.58	Call	Bond Future	1	37,400,000	0.00 Client	Sell
12:31:44	R2032	On 05/05/2022	9.58	Call	Bond Future	1	19,200,000	0.00 Client	Sell
12:32:37	R2032	On 05/05/2022	11.18	Put	Bond Future	1	37,400,000	0.00 Client	Sell
12:32:37	R2032	On 05/05/2022	11.18	Put	Bond Future	1	19,200,000	0.00 Client	Sell
12:32:37	R2032	On 05/05/2022	11.18	Put	Bond Future	1	21,400,000	0.00 Client	Sell
12:32:37	R2032	On 05/05/2022	11.18	Put	Bond Future	1	19,200,000	0.00 Member	Buy
12:32:37	R2032	On 05/05/2022	11.18	Put	Bond Future	1	21,400,000	0.00 Member	Buy
12:32:37	R2032	On 05/05/2022	11.18	Put	Bond Future	1	37,400,000	0.00 Member	Buy
12:32:37	R2032	On 05/05/2022	11.18	Put	Bond Future	1	37,400,000	0.00 Member	Sell
12:32:37	R2032	On 05/05/2022	11.18	Put	Bond Future	1	19,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						30	936,000,000	0.00	
15:02:08	R2035	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
15:02:08	R2035	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2035 Bond Future						2	20,000,000	0.00	
14:56:25	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
14:56:25	R2037	On 04/11/2021			Bond Future	1	17,500,000	0.00 Member	Sell
16:20:48	R2037	On 04/11/2021			Bond Future	1	4,700,000	0.00 Member	Sell
16:20:48	R2037	On 04/11/2021			Bond Future	1	4,700,000	0.00 Member	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
16:20:48	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
16:20:48	R2037	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Sell
16:20:48	R2037	On 04/11/2021			Bond Future	1	8,000,000	0.00 Client	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell
16:20:48	R2037	On 04/11/2021			Bond Future	1	2,500,000	0.00 Client	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	4,700,000	0.00 Client	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
16:20:48	R2037	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
16:20:48	R2037	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Buy
Total for R2037 Bond Future						22	70,000,000	0.00	
13:51:16	R209	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:51:16	R209	On 04/11/2021		Bond Future	1	289,500,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	68,300,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	68,100,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	6,000,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	6,000,000	0.00 Client	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	37,300,000	0.00 Member	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	27,800,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	68,100,000	0.00 Member	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	45,300,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	45,300,000	0.00 Member	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	68,100,000	0.00 Client	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	21,900,000	0.00 Member	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	10,800,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	10,800,000	0.00 Client	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	10,800,000	0.00 Member	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	21,900,000	0.00 Client	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	4,000,000	0.00 Client	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	68,300,000	0.00 Client	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	68,300,000	0.00 Member	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	6,000,000	0.00 Member	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	27,800,000	0.00 Member	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	21,900,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	4,000,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	37,300,000	0.00 Member	Sell
16:30:15	R209	On 04/11/2021		Bond Future	1	37,300,000	0.00 Client	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	27,800,000	0.00 Client	Buy
16:30:15	R209	On 04/11/2021		Bond Future	1	45,300,000	0.00 Client	Buy
Total for R209 Bond Future					28	1,158,000,000	0.00	
Grand Total for all Instruments					131	2,308,800,000	0.00	