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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:52:17	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
9:52:17	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
10:18:42	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
10:18:42	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Sell
15:16:44	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
15:16:44	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					6	60,000	0.00	
8:27:09	R186	On 04/02/2021		Bond Future	1	23,100,000	0.00 Member	Buy
8:27:09	R186	On 04/02/2021		Bond Future	1	7,400,000	0.00 Member	Sell
9:25:53	R186	On 04/02/2021		Bond Future	1	13,300,000	0.00 Member	Sell
10:12:08	R186	On 04/02/2021		Bond Future	1	8,300,000	0.00 Member	Buy
10:13:25	R186	On 04/02/2021		Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:13:25	R186	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Buy
10:13:25	R186	On 04/02/2021			Bond Future	1	8,300,000	0.00 Client	Buy
10:13:25	R186	On 04/02/2021			Bond Future	1	8,300,000	0.00 Member	Sell
10:13:25	R186	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Sell
15:02:55	R186	On 04/02/2021			Bond Future	1	8,800,000	0.00 Member	Sell
15:02:55	R186	On 04/02/2021			Bond Future	1	8,800,000	0.00 Client	Sell
15:02:55	R186	On 04/02/2021			Bond Future	1	8,800,000	0.00 Member	Buy
15:02:56	R186	On 04/02/2021			Bond Future	1	7,400,000	0.00 Client	Sell
15:02:56	R186	On 04/02/2021			Bond Future	1	6,900,000	0.00 Client	Sell
15:02:56	R186	On 04/02/2021			Bond Future	1	7,400,000	0.00 Member	Buy
15:02:56	R186	On 04/02/2021			Bond Future	1	6,900,000	0.00 Member	Buy
15:02:56	R186	On 04/02/2021			Bond Future	1	6,900,000	0.00 Member	Sell
16:42:15	R186	On 04/02/2021			Bond Future	1	6,400,000	0.00 Member	Buy
16:42:15	R186	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:53:43	R186	On 04/02/2021			Bond Future	1	1,900,000	0.00 Member	Sell
16:53:43	R186	On 04/02/2021			Bond Future	1	2,900,000	0.00 Client	Buy
16:53:43	R186	On 04/02/2021			Bond Future	1	2,900,000	0.00 Member	Buy
16:53:43	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
16:53:43	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
16:53:43	R186	On 04/02/2021			Bond Future	1	2,900,000	0.00 Member	Sell
16:53:43	R186	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Sell
16:53:43	R186	On 04/02/2021			Bond Future	1	6,400,000	0.00 Client	Buy
16:53:43	R186	On 04/02/2021			Bond Future	1	1,700,000	0.00 Client	Buy
16:53:43	R186	On 04/02/2021			Bond Future	1	6,400,000	0.00 Member	Sell
16:53:43	R186	On 04/02/2021			Bond Future	1	1,900,000	0.00 Client	Buy
16:53:43	R186	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Sell
16:53:43	R186	On 04/02/2021			Bond Future	1	1,700,000	0.00 Client	Buy
16:53:43	R186	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Buy
16:53:43	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Buy
16:53:43	R186	On 04/02/2021			Bond Future	1	1,900,000	0.00 Member	Buy
17:28:49	R186	On 04/02/2021			Bond Future	1	18,100,000	0.00 Member	Buy
17:28:49	R186	On 04/02/2021			Bond Future	1	18,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						38	241,800,000	0.00	
8:27:09	R2030	On 04/02/2021			Bond Future	1	4,200,000	0.00 Member	Buy
8:27:09	R2030	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Sell
11:34:06	R2030	On 04/02/2021			Bond Future	1	10,200,000	0.00 Member	Sell
11:34:06	R2030	On 04/02/2021			Bond Future	1	10,200,000	0.00 Member	Buy
14:34:27	R2030	On 04/02/2021			Bond Future	1	10,200,000	0.00 Member	Sell
14:34:27	R2030	On 04/02/2021			Bond Future	1	10,200,000	0.00 Client	Buy
15:22:05	R2030	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
15:22:05	R2030	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Sell
15:22:05	R2030	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
15:22:05	R2030	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Buy
15:22:05	R2030	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Sell
15:22:05	R2030	On 04/02/2021			Bond Future	1	1,300,000	0.00 Client	Sell
15:22:06	R2030	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
15:22:06	R2030	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
15:22:06	R2030	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
15:22:06	R2030	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
15:22:06	R2030	On 04/02/2021			Bond Future	1	600,000	0.00 Client	Sell
15:22:06	R2030	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
15:22:06	R2030	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Sell
15:22:06	R2030	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
15:22:06	R2030	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Buy
15:22:06	R2030	On 04/02/2021			Bond Future	1	1,100,000	0.00 Client	Sell
15:22:06	R2030	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
15:46:06	R2030	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Sell
15:46:06	R2030	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Buy
16:06:00	R2030	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
16:06:00	R2030	On 04/02/2021			Bond Future	1	1,700,000	0.00 Client	Sell
16:06:00	R2030	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
16:06:00	R2030	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
16:06:00	R2030	On 04/02/2021			Bond Future	1	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 R2030 Bond Future						30	65,600,000	0.00	
16:42:15	R2035	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
16:42:15	R2035	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Buy
16:45:56	R2035	On 04/02/2021			Bond Future	1	3,200,000	0.00 Member	Buy
16:45:56	R2035	On 04/02/2021			Bond Future	1	3,200,000	0.00 Client	Sell
16:45:56	R2035	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
16:45:56	R2035	On 04/02/2021			Bond Future	1	3,200,000	0.00 Member	Sell
16:45:56	R2035	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Sell
Total for R2035 Bond Future						7	16,000,000	0.00	
13:07:56	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
13:07:56	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
13:40:20	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
13:40:20	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
Total for R2044 Bond Future						4	400,000	0.00	
10:57:50	R209	On 06/05/2021			Bond Future	1	18,500,000	0.00 Member	Buy
10:57:50	R209	On 06/05/2021	11.00	Put	Bond Future	1	350,000,000	0.00 Member	Buy
10:57:50	R209	On 06/05/2021	11.25	Put	Bond Future	1	350,000,000	0.00 Member	Sell
10:57:50	R209	On 06/05/2021	11.00	Put	Bond Future	1	350,000,000	0.00 Member	Sell
10:57:50	R209	On 06/05/2021	11.25	Put	Bond Future	1	350,000,000	0.00 Member	Buy
10:57:50	R209	On 06/05/2021			Bond Future	1	18,500,000	0.00 Member	Sell
12:48:46	R209	On 06/05/2021	11.25	Put	Bond Future	1	30,000,000	0.00 Member	Sell
12:48:46	R209	On 06/05/2021	11.25	Put	Bond Future	1	350,000,000	0.00 Member	Buy
12:48:55	R209	On 06/05/2021	11.00	Put	Bond Future	1	30,000,000	0.00 Member	Buy
12:48:55	R209	On 06/05/2021	11.00	Put	Bond Future	1	350,000,000	0.00 Member	Sell
12:49:01	R209	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Buy
12:49:01	R209	On 06/05/2021			Bond Future	1	18,500,000	0.00 Member	Sell
13:06:27	R209	On 06/05/2021	11.25	Put	Bond Future	1	175,000,000	0.00 Client	Sell
13:06:27	R209	On 06/05/2021	11.25	Put	Bond Future	1	175,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:06:27	R209	On 06/05/2021	11.25	Put	Bond Future	1	175,000,000	0.00 Member	Sell
13:06:27	R209	On 06/05/2021	11.25	Put	Bond Future	1	55,000,000	0.00 Member	Sell
13:06:27	R209	On 06/05/2021	11.25	Put	Bond Future	1	55,000,000	0.00 Member	Buy
13:06:27	R209	On 06/05/2021	11.25	Put	Bond Future	1	55,000,000	0.00 Client	Sell
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	5,000,000	0.00 Client	Sell
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	12,500,000	0.00 Client	Sell
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	12,500,000	0.00 Member	Buy
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	12,500,000	0.00 Client	Sell
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	12,500,000	0.00 Member	Sell
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	12,500,000	0.00 Member	Buy
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	12,500,000	0.00 Member	Sell
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	12,500,000	0.00 Member	Buy
13:06:28	R209	On 06/05/2021	11.25	Put	Bond Future	1	12,500,000	0.00 Member	Sell
13:06:29	R209	On 06/05/2021	11.25	Put	Bond Future	1	30,000,000	0.00 Member	Sell
13:06:29	R209	On 06/05/2021	11.25	Put	Bond Future	1	30,000,000	0.00 Member	Sell
13:06:29	R209	On 06/05/2021	11.25	Put	Bond Future	1	30,000,000	0.00 Client	Sell
13:06:29	R209	On 06/05/2021	11.25	Put	Bond Future	1	30,000,000	0.00 Client	Sell
13:06:29	R209	On 06/05/2021	11.25	Put	Bond Future	1	30,000,000	0.00 Member	Buy
13:06:29	R209	On 06/05/2021	11.25	Put	Bond Future	1	30,000,000	0.00 Member	Buy
13:06:29	R209	On 06/05/2021	11.25	Put	Bond Future	1	30,000,000	0.00 Member	Buy
13:06:29	R209	On 06/05/2021	11.25	Put	Bond Future	1	30,000,000	0.00 Client	Sell
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	30,000,000	0.00 Client	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	30,000,000	0.00 Client	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	30,000,000	0.00 Member	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	30,000,000	0.00 Member	Sell
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	30,000,000	0.00 Member	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	30,000,000	0.00 Client	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	30,000,000	0.00 Member	Sell
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	30,000,000	0.00 Member	Sell
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Client	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	175,000,000	0.00 Client	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	55,000,000	0.00 Client	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	175,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	175,000,000	0.00 Member	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	55,000,000	0.00 Member	Sell
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	55,000,000	0.00 Member	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Client	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Member	Sell
13:25:45	R209	On 06/05/2021	11.00	Put	Bond Future	1	12,500,000	0.00 Member	Buy
13:27:35	R209	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
13:27:35	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Buy
13:27:35	R209	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
13:27:35	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Buy
13:27:35	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
13:27:35	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
13:27:35	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
13:27:35	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
13:27:35	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
13:27:35	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
13:27:35	R209	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
13:27:35	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
13:27:36	R209	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Sell
13:27:36	R209	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Sell
13:27:36	R209	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Buy
13:27:36	R209	On 06/05/2021			Bond Future	1	1,500,000	0.00 Client	Buy
13:27:36	R209	On 06/05/2021			Bond Future	1	1,500,000	0.00 Client	Buy
13:27:36	R209	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Buy
13:27:36	R209	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Sell
13:27:36	R209	On 06/05/2021			Bond Future	1	1,500,000	0.00 Client	Buy
14:51:57	R209	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
14:51:57	R209	On 04/02/2021			Bond Future	1	63,700,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021			Bond Future	1	27,800,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021			Bond Future	1	27,800,000	0.00 Member	Sell
16:41:06	R209	On 04/02/2021			Bond Future	1	10,900,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021			Bond Future	1	10,900,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	4,400,000	0.00 Client	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	3,200,000	0.00 Client	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	2,000,000	0.00 Client	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	2,600,000	0.00 Client	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	3,500,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021		Bond Future	1	3,500,000	0.00 Client	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	3,200,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021		Bond Future	1	2,600,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021		Bond Future	1	2,000,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021		Bond Future	1	27,800,000	0.00 Client	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	3,200,000	0.00 Member	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	2,600,000	0.00 Member	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	2,000,000	0.00 Member	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	300,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021		Bond Future	1	300,000	0.00 Client	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	10,900,000	0.00 Client	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	9,000,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021		Bond Future	1	9,000,000	0.00 Client	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	9,000,000	0.00 Member	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	4,400,000	0.00 Member	Buy
16:41:06	R209	On 04/02/2021		Bond Future	1	4,400,000	0.00 Member	Sell
16:41:06	R209	On 04/02/2021		Bond Future	1	3,500,000	0.00 Member	Sell
Total for R209 Bond Future					106	4,565,800,000	0.00	
Grand Total for all Instruments					191	4,889,660,000	0.00	