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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/03/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:30	ALBI	On 06/05/2021			Index Future	1	100,000	0.00 Member	Buy
16:36:09	ALBI	On 06/05/2021			Index Future	1	100,000	0.00 Member	Sell
16:45:00	ALBI	On 06/05/2021			Index Future	1	100,000	0.00 Member	Buy
16:45:00	ALBI	On 06/05/2021			Index Future	1	100,000	0.00 Client	Sell
Total for ALBI Index Future						4	400,000	0.00	
16:02:28	I2025	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
16:02:28	I2025	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
17:26:59	I2025	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
17:26:59	I2025	On 06/05/2021			Bond Future	1	400,000	0.00 Client	Buy
17:55:37	I2025	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
17:55:37	I2025	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
17:56:58	I2025	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:56:58	I2025	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
Total for I2025 Bond Future						8	2,400,000	0.00	
10:34:36	R2030	On 04/11/2021	11.26	Put	Bond Future	1	110,200,000	0.00 Member	Sell
10:34:36	R2030	On 04/11/2021	9.90	Call	Bond Future	1	110,200,000	0.00 Member	Buy
10:34:36	R2030	On 04/11/2021	9.20	Call	Bond Future	1	110,200,000	0.00 Member	Sell
10:34:36	R2030	On 04/11/2021	9.20	Call	Bond Future	1	110,200,000	0.00 Member	Buy
10:34:36	R2030	On 04/11/2021	9.90	Call	Bond Future	1	110,200,000	0.00 Member	Sell
10:34:36	R2030	On 04/11/2021	11.26	Put	Bond Future	1	110,200,000	0.00 Member	Buy
14:19:24	R2030	On 04/11/2021	11.26	Put	Bond Future	1	110,200,000	0.00 Member	Buy
14:19:24	R2030	On 04/11/2021	11.26	Put	Bond Future	1	7,000,000	0.00 Member	Sell
14:20:17	R2030	On 04/11/2021	9.20	Call	Bond Future	1	110,200,000	0.00 Member	Buy
14:20:17	R2030	On 04/11/2021	9.20	Call	Bond Future	1	7,000,000	0.00 Member	Sell
15:03:08	R2030	On 06/05/2021			Bond Future	1	4,900,000	0.00 Member	Sell
15:03:08	R2030	On 06/05/2021			Bond Future	1	18,400,000	0.00 Member	Sell
15:03:08	R2030	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Buy
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	5,000,000	0.00 Member	Buy
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	5,000,000	0.00 Client	Sell
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	2,900,000	0.00 Member	Buy
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	11,900,000	0.00 Client	Sell
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	11,600,000	0.00 Member	Sell
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	15,400,000	0.00 Member	Buy
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	15,400,000	0.00 Member	Sell
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	5,000,000	0.00 Member	Sell
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	2,900,000	0.00 Client	Sell
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	2,900,000	0.00 Member	Sell
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	15,400,000	0.00 Client	Sell
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	11,900,000	0.00 Member	Buy
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	11,900,000	0.00 Member	Sell
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	11,600,000	0.00 Member	Buy
15:12:15	R2030	On 04/11/2021	11.26	Put	Bond Future	1	11,600,000	0.00 Client	Sell
15:12:16	R2030	On 04/11/2021	11.26	Put	Bond Future	1	7,000,000	0.00 Client	Sell
15:12:16	R2030	On 04/11/2021	11.26	Put	Bond Future	1	7,000,000	0.00 Member	Buy
15:12:16	R2030	On 04/11/2021	11.26	Put	Bond Future	1	56,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:12:16	R2030	On 04/11/2021	11.26	Put	Bond Future	1	56,400,000	0.00 Member	Sell
15:12:16	R2030	On 04/11/2021	11.26	Put	Bond Future	1	56,400,000	0.00 Client	Sell
15:19:30	R2030	On 04/11/2021	9.20	Call	Bond Future	1	11,900,000	0.00 Member	Buy
15:19:30	R2030	On 04/11/2021	9.20	Call	Bond Future	1	2,900,000	0.00 Member	Sell
15:19:30	R2030	On 04/11/2021	9.20	Call	Bond Future	1	11,900,000	0.00 Client	Sell
15:19:30	R2030	On 04/11/2021	9.20	Call	Bond Future	1	11,900,000	0.00 Member	Sell
15:19:30	R2030	On 04/11/2021	9.20	Call	Bond Future	1	5,000,000	0.00 Client	Sell
15:19:30	R2030	On 04/11/2021	9.20	Call	Bond Future	1	2,900,000	0.00 Member	Buy
15:19:30	R2030	On 04/11/2021	9.20	Call	Bond Future	1	2,900,000	0.00 Client	Sell
15:19:30	R2030	On 04/11/2021	9.20	Call	Bond Future	1	5,000,000	0.00 Member	Buy
15:19:30	R2030	On 04/11/2021	9.20	Call	Bond Future	1	5,000,000	0.00 Member	Sell
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	11,600,000	0.00 Member	Sell
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	15,400,000	0.00 Member	Buy
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	15,400,000	0.00 Member	Sell
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	56,400,000	0.00 Member	Buy
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	56,400,000	0.00 Member	Sell
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	7,000,000	0.00 Member	Buy
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	11,600,000	0.00 Member	Buy
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	11,600,000	0.00 Client	Sell
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	15,400,000	0.00 Client	Sell
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	56,400,000	0.00 Client	Sell
15:19:31	R2030	On 04/11/2021	9.20	Call	Bond Future	1	7,000,000	0.00 Client	Sell
15:55:53	R2030	On 04/11/2021	9.90	Call	Bond Future	1	110,200,000	0.00 Member	Sell
15:55:53	R2030	On 04/11/2021	9.90	Call	Bond Future	1	7,000,000	0.00 Member	Buy
15:56:04	R2030	On 06/05/2021			Bond Future	1	4,900,000	0.00 Client	Buy
16:41:34	R2030	On 06/05/2021			Bond Future	1	6,200,000	0.00 Client	Buy
16:41:34	R2030	On 06/05/2021			Bond Future	1	11,300,000	0.00 Client	Buy
16:41:34	R2030	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Sell
16:41:34	R2030	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Buy
16:41:34	R2030	On 06/05/2021			Bond Future	1	11,300,000	0.00 Member	Sell
16:41:34	R2030	On 06/05/2021			Bond Future	1	11,300,000	0.00 Member	Buy
16:41:35	R2030	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Sell
16:41:35	R2030	On 06/05/2021			Bond Future	1	900,000	0.00 Client	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	11,900,000	0.00 Client	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	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
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	15,400,000	0.00 Member	Sell
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	15,400,000	0.00 Member	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	5,000,000	0.00 Member	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	2,900,000	0.00 Member	Sell
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	2,900,000	0.00 Member	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	11,900,000	0.00 Member	Sell
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	56,400,000	0.00 Client	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	7,000,000	0.00 Client	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	11,900,000	0.00 Member	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	11,600,000	0.00 Member	Sell
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	11,600,000	0.00 Client	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	11,600,000	0.00 Member	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	2,900,000	0.00 Client	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	5,000,000	0.00 Member	Sell
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	5,000,000	0.00 Client	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	56,400,000	0.00 Member	Sell
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	56,400,000	0.00 Member	Buy
16:44:29	R2030	On 04/11/2021	9.90	Call	Bond Future	1	15,400,000	0.00 Client	Buy
Total for R2030 Bond Future						84	2,067,000,000	0.00	
16:35:08	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
16:35:08	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
16:43:29	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
16:43:29	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
Total for R2035 Bond Future						4	1,200,000	0.00	
16:35:08	R2037	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
16:35:08	R2037	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
16:43:10	R2037	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
16:43:10	R2037	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						4	1,200,000	0.00	
16:35:08	R2040	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
16:35:08	R2040	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
16:43:48	R2040	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
16:43:48	R2040	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
Total for R2040 Bond Future						4	1,200,000	0.00	
16:23:19	R212	On 06/05/2021			Bond Future	1	26,900,000	0.00 Member	Buy
16:23:19	R212	On 06/05/2021			Bond Future	1	40,200,000	0.00 Member	Sell
16:50:34	R212	On 06/05/2021			Bond Future	1	3,100,000	0.00 Client	Buy
16:50:34	R212	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
16:50:34	R212	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
16:50:34	R212	On 06/05/2021			Bond Future	1	8,500,000	0.00 Member	Sell
16:50:34	R212	On 06/05/2021			Bond Future	1	8,500,000	0.00 Client	Buy
16:50:34	R212	On 06/05/2021			Bond Future	1	8,500,000	0.00 Member	Buy
16:50:34	R212	On 06/05/2021			Bond Future	1	1,700,000	0.00 Client	Buy
16:50:34	R212	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Sell
16:50:34	R212	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Buy
16:50:35	R212	On 06/05/2021			Bond Future	1	26,900,000	0.00 Member	Sell
16:50:35	R212	On 06/05/2021			Bond Future	1	26,900,000	0.00 Client	Buy
Total for R212 Bond Future						13	160,800,000	0.00	
Grand Total for all Instruments						121	2,234,200,000	0.00	