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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/03/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:54:12	I2025	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Sell
12:54:12	I2025	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Buy
Total for I2025 Bond Future						2	5,800,000	0.00	
10:13:14	I2029	On 06/05/2021			Bond Future	1	3,800,000	0.00 Member	Buy
10:13:14	I2029	On 06/05/2021			Bond Future	1	3,800,000	0.00 Client	Sell
Total for I2029 Bond Future						2	7,600,000	0.00	
12:38:31	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
12:38:31	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:20:24	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:20:24	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:40:22	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Buy
17:40:22	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R186 Bond Future						6	90,000,000	0.00	
12:53:42	R197	On 06/05/2021			Bond Future	1	600,000	0.00 Member	Buy
12:53:42	R197	On 06/05/2021			Bond Future	1	600,000	0.00 Member	Sell
Total for R197 Bond Future						2	1,200,000	0.00	
10:13:14	R202	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
10:13:14	R202	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Sell
12:51:08	R202	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Sell
12:51:08	R202	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Buy
Total for R202 Bond Future						4	10,800,000	0.00	
16:04:50	R2032	On 06/05/2021			Bond Future	1	6,800,000	0.00 Member	Buy
16:04:50	R2032	On 06/05/2021			Bond Future	1	6,800,000	0.00 Member	Sell
16:35:25	R2032	On 06/05/2021			Bond Future	1	6,800,000	0.00 Member	Buy
16:35:25	R2032	On 06/05/2021			Bond Future	1	6,800,000	0.00 Client	Sell
Total for R2032 Bond Future						4	27,200,000	0.00	
9:25:55	R2035	On 06/05/2021			Bond Future	1	79,800,000	0.00 Member	Sell
9:52:36	R2035	On 06/05/2021			Bond Future	1	79,800,000	0.00 Client	Buy
Total for R2035 Bond Future						2	159,600,000	0.00	
11:41:35	R2037	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Buy
11:41:35	R2037	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						2	30,000,000	0.00	
11:41:35	R2040	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Sell
11:41:35	R2040	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
11:41:35	R2040	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Sell
11:41:35	R2040	On 06/05/2021			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	70,000,000	0.00	
16:20:28	R2044	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Sell
16:20:28	R2044	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Buy
16:27:03	R2044	On 06/05/2021			Bond Future	1	6,000,000	0.00 Client	Sell
16:27:03	R2044	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Buy
Total for R2044 Bond Future						4	24,000,000	0.00	
11:41:35	R2048	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:41:35	R2048	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	20,000,000	0.00	
16:04:50	R209	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
16:35:16	R209	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
Total for R209 Bond Future						2	1,400,000	0.00	
9:46:35	R210	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
9:46:35	R210	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Sell
12:51:26	R210	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Buy
12:51:26	R210	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R210 Bond Future						4	12,400,000	0.00	
12:52:37	R212	On 06/05/2021			Bond Future	1	30,000,000	0.00 Member	Buy
12:52:37	R212	On 06/05/2021			Bond Future	1	30,000,000	0.00 Member	Sell
12:52:55	R212	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Sell
12:52:55	R212	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Buy
Total for R212 Bond Future						4	66,200,000	0.00	
Grand Total for all Instruments						44	526,200,000	0.00	