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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/04/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:05:47	I2025	On 06/05/2021		Bond Future	1	15,000,000	0.00 Client	Buy
10:05:47	I2025	On 06/05/2021		Bond Future	1	15,000,000	0.00 Member	Sell
Total for I2025 Bond Future					2	30,000,000	0.00	
12:41:55	R186	On 06/05/2021		Bond Future	1	20,400,000	0.00 Member	Buy
12:41:55	R186	On 06/05/2021		Bond Future	1	15,800,000	0.00 Member	Sell
12:50:52	R186	On 06/05/2021		Bond Future	1	4,600,000	0.00 Member	Sell
12:50:52	R186	On 06/05/2021		Bond Future	1	4,600,000	0.00 Member	Buy
12:50:52	R186	On 06/05/2021		Bond Future	1	4,600,000	0.00 Client	Sell
12:50:52	R186	On 06/05/2021		Bond Future	1	15,800,000	0.00 Member	Buy
12:50:52	R186	On 06/05/2021		Bond Future	1	15,800,000	0.00 Client	Sell
15:04:58	R186	On 06/05/2021		Bond Future	1	12,000,000	0.00 Member	Sell
15:04:58	R186	On 06/05/2021		Bond Future	1	38,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:58	R186	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Buy
15:04:58	R186	On 06/05/2021			Bond Future	1	38,000,000	0.00 Member	Buy
15:12:05	R186	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Buy
15:12:05	R186	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Sell
15:12:21	R186	On 06/05/2021			Bond Future	1	13,000,000	0.00 Member	Buy
15:12:21	R186	On 06/05/2021			Bond Future	1	38,000,000	0.00 Member	Sell
15:52:13	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
15:52:13	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:52:13	R186	On 06/05/2021			Bond Future	1	13,000,000	0.00 Member	Sell
15:52:13	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Buy
15:52:13	R186	On 06/05/2021			Bond Future	1	13,000,000	0.00 Client	Buy
15:52:15	R186	On 06/05/2021			Bond Future	1	12,000,000	0.00 Client	Buy
15:52:15	R186	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Sell
Total for R186 Bond Future						22	381,600,000	0.00	
16:42:49	R197	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Sell
16:42:49	R197	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R197 Bond Future						2	2,000,000	0.00	
9:14:29	R2030	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Sell
10:01:17	R2030	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Buy
10:02:05	R2030	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
10:02:05	R2030	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
10:02:05	R2030	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Sell
10:02:05	R2030	On 06/05/2021			Bond Future	1	2,600,000	0.00 Client	Buy
10:02:05	R2030	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2030 Bond Future						7	14,400,000	0.00	
9:14:29	R2032	On 06/05/2021			Bond Future	1	3,900,000	0.00 Member	Sell
10:18:10	R2032	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
10:18:52	R2032	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						17	736,800,000	0.00	
9:14:29	R2037	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
10:21:05	R2037	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
14:56:46	R2037	On 06/05/2021			Bond Future	1	18,000,000	0.00 Client	Sell
14:56:46	R2037	On 06/05/2021			Bond Future	1	18,000,000	0.00 Member	Buy
17:12:11	R2037	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
17:12:11	R2037	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
Total for R2037 Bond Future						6	37,600,000	0.00	
14:56:46	R2040	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Buy
14:56:46	R2040	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
15:12:22	R2040	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Sell
15:12:22	R2040	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
17:12:11	R2040	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
17:12:11	R2040	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
Total for R2040 Bond Future						6	50,600,000	0.00	
10:21:00	R2048	On 05/08/2021			Bond Future	1	314,000,000	0.00 Member	Sell
10:21:00	R2048	On 05/08/2021			Bond Future	1	314,000,000	0.00 Member	Buy
15:41:50	R2048	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
15:41:50	R2048	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2048 Bond Future						4	648,000,000	0.00	
10:12:17	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
10:12:17	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Sell
15:59:27	R209	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
15:59:27	R209	On 06/05/2021			Bond Future	1	9,200,000	0.00 Member	Buy
16:15:41	R209	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Buy
16:15:41	R209	On 06/05/2021			Bond Future	1	4,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:41	R209	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Sell
16:15:41	R209	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Sell
16:15:41	R209	On 06/05/2021			Bond Future	1	1,300,000	0.00 Client	Sell
16:15:41	R209	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Buy
16:15:41	R209	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
16:15:41	R209	On 06/05/2021			Bond Future	1	3,500,000	0.00 Client	Sell
Total for R209 Bond Future						12	38,800,000	0.00	
Grand Total for all Instruments						95	2,063,400,000	0.00	