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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:39:52	I2025	On 04/11/2021		Bond Future	1	25,000,000	0.00 Client	Buy
12:39:52	I2025	On 04/11/2021		Bond Future	1	25,000,000	0.00 Member	Sell
Total for I2025 Bond Future					2	50,000,000	0.00	
11:19:52	I2033	On 04/11/2021		Bond Future	1	900,000	0.00 Member	Sell
12:36:32	I2033	On 04/11/2021		Bond Future	1	900,000	0.00 Client	Buy
Total for I2033 Bond Future					2	1,800,000	0.00	
17:08:16	R2023	On 04/11/2021		Bond Future	1	20,800,000	0.00 Client	Sell
17:08:16	R2023	On 04/11/2021		Bond Future	1	20,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						2	41,600,000	0.00	
10:36:33	R2032	On 04/11/2021			Bond Future	1	7,900,000	0.00 Member	Sell
10:36:33	R2032	On 04/11/2021			Bond Future	1	2,400,000	0.00 Member	Buy
10:38:14	R2032	On 04/11/2021			Bond Future	1	5,500,000	0.00 Member	Buy
10:38:14	R2032	On 04/11/2021			Bond Future	1	5,500,000	0.00 Member	Sell
10:38:14	R2032	On 04/11/2021			Bond Future	1	5,500,000	0.00 Client	Buy
10:38:14	R2032	On 04/11/2021			Bond Future	1	2,400,000	0.00 Member	Sell
10:38:14	R2032	On 04/11/2021			Bond Future	1	2,400,000	0.00 Client	Buy
Total for R2032 Bond Future						7	31,600,000	0.00	
14:20:45	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
14:20:45	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
14:36:34	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Sell
14:36:34	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
Total for R2035 Bond Future						4	2,400,000	0.00	
12:09:04	R2037	On 04/11/2021			Bond Future	1	4,200,000	0.00 Member	Sell
12:09:04	R2037	On 04/11/2021			Bond Future	1	4,200,000	0.00 Member	Buy
13:32:50	R2037	On 04/11/2021			Bond Future	1	4,200,000	0.00 Client	Sell
13:32:50	R2037	On 04/11/2021			Bond Future	1	4,200,000	0.00 Member	Buy
15:47:11	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
16:08:46	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
16:17:52	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
16:17:52	R2037	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Sell
17:10:29	R2037	On 04/11/2021			Bond Future	1	400,000	0.00 Client	Sell
17:10:29	R2037	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Sell
17:10:29	R2037	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
17:10:29	R2037	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
17:10:29	R2037	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						13	22,200,000	0.00	
15:47:11	R2040	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Sell
16:08:46	R2040	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Buy
16:18:13	R2040	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Buy
16:18:13	R2040	On 04/11/2021			Bond Future	1	400,000	0.00 Client	Sell
Total for R2040 Bond Future						4	1,600,000	0.00	
14:13:46	R2044	On 04/11/2021			Bond Future	1	3,100,000	0.00 Member	Sell
15:25:11	R2044	On 04/11/2021			Bond Future	1	3,100,000	0.00 Client	Buy
16:45:16	R2044	On 04/11/2021			Bond Future	1	149,000,000	0.00 Member	Sell
16:45:16	R2044	On 04/11/2021			Bond Future	1	45,000,000	0.00 Member	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
16:54:03	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
16:54:03	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	54,700,000	0.00 Member	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	41,100,000	0.00 Member	Sell
16:54:03	R2044	On 04/11/2021			Bond Future	1	41,100,000	0.00 Client	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	41,100,000	0.00 Member	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	4,900,000	0.00 Member	Sell
16:54:03	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
16:54:03	R2044	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	4,900,000	0.00 Member	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	54,700,000	0.00 Member	Sell
16:54:03	R2044	On 04/11/2021			Bond Future	1	54,700,000	0.00 Client	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:03	R2044	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
16:54:03	R2044	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:54:03	R2044	On 04/11/2021			Bond Future	1	4,900,000	0.00 Client	Buy
Total for R2044 Bond Future						28	512,200,000	0.00	
11:19:52	R209	On 04/11/2021			Bond Future	1	39,300,000	0.00 Member	Sell
14:36:18	R209	On 04/11/2021			Bond Future	1	39,300,000	0.00 Client	Buy
15:20:20	R209	On 04/11/2021			Bond Future	1	47,400,000	0.00 Member	Sell
15:20:20	R209	On 04/11/2021			Bond Future	1	77,200,000	0.00 Member	Buy
15:27:24	R209	On 04/11/2021			Bond Future	1	4,400,000	0.00 Member	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	4,400,000	0.00 Member	Buy
15:27:24	R209	On 04/11/2021			Bond Future	1	2,900,000	0.00 Client	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	47,400,000	0.00 Member	Buy
15:27:24	R209	On 04/11/2021			Bond Future	1	3,700,000	0.00 Member	Buy
15:27:24	R209	On 04/11/2021			Bond Future	1	4,400,000	0.00 Client	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	3,700,000	0.00 Member	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	3,700,000	0.00 Client	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	47,400,000	0.00 Client	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	5,100,000	0.00 Member	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	13,700,000	0.00 Member	Buy
15:27:24	R209	On 04/11/2021			Bond Future	1	13,700,000	0.00 Client	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	13,700,000	0.00 Member	Sell
15:27:24	R209	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Buy
15:27:24	R209	On 04/11/2021			Bond Future	1	5,100,000	0.00 Member	Buy
15:27:24	R209	On 04/11/2021			Bond Future	1	5,100,000	0.00 Client	Sell
Total for R209 Bond Future						21	387,400,000	0.00	
13:58:59	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
13:58:59	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
14:42:27	R212	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:42:27	R212	On 04/11/2021		Bond Future	1	3,000,000	0.00 Member	Sell
Total for R212 Bond Future					4	12,000,000	0.00	
Grand Total for all Instruments					87	1,062,800,000	0.00	