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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/10/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:38:14	R186	On 04/11/2021		Bond Future	1	15,000,000	0.00 Client	Sell
8:38:14	R186	On 04/11/2021		Bond Future	1	15,000,000	0.00 Client	Buy
Total for R186 Bond Future					2	30,000,000	0.00	
16:31:00	R197	On 04/11/2021		Bond Future	1	1,800,000	0.00 Member	Sell
16:31:00	R197	On 04/11/2021		Bond Future	1	1,800,000	0.00 Member	Buy
16:41:38	R197	On 04/11/2021		Bond Future	1	1,800,000	0.00 Client	Sell
16:41:38	R197	On 04/11/2021		Bond Future	1	1,800,000	0.00 Member	Buy
Total for R197 Bond Future					4	7,200,000	0.00	
16:56:02	R2030	On 04/11/2021		Bond Future	1	782,000,000	0.00 Member	Sell
17:05:34	R2030	On 04/11/2021		Bond Future	1	13,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	55,700,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	55,700,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	64,600,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	89,400,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	2,300,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	4,800,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	4,800,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	14,200,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	62,600,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	62,600,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	17,300,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	64,600,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	13,800,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	445,300,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	89,400,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	445,300,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	14,200,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	5,700,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	5,700,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	17,300,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	4,800,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	2,600,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	2,600,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	89,400,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	2,600,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	13,800,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	64,600,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	62,600,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	14,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	1,600,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	55,700,000	0.00 Member	Sell
17:09:56	R2030	On 04/11/2021			Bond Future	1	2,100,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	5,700,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	17,300,000	0.00 Client	Buy
17:09:56	R2030	On 04/11/2021			Bond Future	1	445,300,000	0.00 Client	Buy
Total for R2030 Bond Future						43	3,128,000,000	0.00	
17:17:57	R2037	On 04/11/2021			Bond Future	1	3,100,000	0.00 Member	Buy
17:36:13	R2037	On 04/11/2021			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R2037 Bond Future						2	6,200,000	0.00	
16:26:04	R2040	On 03/02/2022			Bond Future	1	250,000,000	0.00 Member	Sell
17:43:42	R2040	On 03/02/2022			Bond Future	1	250,000,000	0.00 Client	Buy
Total for R2040 Bond Future						2	500,000,000	0.00	
Grand Total for all Instruments						53	3,671,400,000	0.00	