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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:42:55	I2025	On 04/02/2021		Bond Future	1	1,800,000	0.00 Member	Buy
14:42:55	I2025	On 04/02/2021		Bond Future	1	1,800,000	0.00 Member	Sell
14:45:38	I2025	On 04/02/2021		Bond Future	1	1,800,000	0.00 Member	Sell
14:45:38	I2025	On 04/02/2021		Bond Future	1	1,800,000	0.00 Client	Buy
Total for I2025 Bond Future					4	7,200,000	0.00	
14:11:33	R197	On 04/02/2021		Bond Future	1	1,900,000	0.00 Member	Buy
14:11:33	R197	On 04/02/2021		Bond Future	1	3,200,000	0.00 Member	Sell
14:45:03	R197	On 04/02/2021		Bond Future	1	100,000	0.00 Member	Sell
14:45:03	R197	On 04/02/2021		Bond Future	1	100,000	0.00 Member	Buy
14:45:03	R197	On 04/02/2021		Bond Future	1	1,900,000	0.00 Member	Sell
14:45:03	R197	On 04/02/2021		Bond Future	1	400,000	0.00 Member	Sell
14:45:03	R197	On 04/02/2021		Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:45:03	R197	On 04/02/2021			Bond Future	1	1,900,000	0.00 Client	Buy
14:45:03	R197	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
14:45:03	R197	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Buy
14:45:03	R197	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
14:45:03	R197	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Buy
14:45:03	R197	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
14:45:03	R197	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
14:45:03	R197	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Buy
14:45:03	R197	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
Total for R197 Bond Future						16	12,800,000	0.00	
17:05:57	R2023	On 04/02/2021			Bond Future	1	100,000,000	0.00 Client	Buy
17:05:57	R2023	On 04/02/2021			Bond Future	1	100,000,000	0.00 Client	Sell
Total for R2023 Bond Future						2	200,000,000	0.00	
13:56:15	R2030	On 04/02/2021			Bond Future	1	364,000,000	0.00 Member	Buy
13:56:15	R2030	On 04/02/2021			Bond Future	1	364,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	728,000,000	0.00	
8:48:39	R2032	On 04/02/2021			Bond Future	1	16,000,000	0.00 Member	Buy
9:25:53	R2032	On 04/02/2021			Bond Future	1	16,000,000	0.00 Client	Sell
16:29:29	R2032	On 04/02/2021			Bond Future	1	200,000,000	0.00 Member	Buy
16:29:29	R2032	On 04/02/2021			Bond Future	1	200,000,000	0.00 Member	Sell
Total for R2032 Bond Future						4	432,000,000	0.00	
8:30:15	R2035	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Sell
8:48:39	R2035	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Sell
9:21:45	R2035	On 04/02/2021			Bond Future	1	15,000,000	0.00 Client	Buy
9:24:27	R2035	On 04/02/2021			Bond Future	1	15,000,000	0.00 Client	Buy
10:02:22	R2035	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:02:22	R2035	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R2035 Bond Future						6	62,600,000	0.00	
8:30:15	R2037	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Buy
9:22:42	R2037	On 04/02/2021			Bond Future	1	15,000,000	0.00 Client	Sell
10:02:22	R2037	On 04/02/2021			Bond Future	1	137,500,000	0.00 Member	Buy
10:02:22	R2037	On 04/02/2021			Bond Future	1	137,500,000	0.00 Member	Sell
10:02:42	R2037	On 04/02/2021			Bond Future	1	137,500,000	0.00 Member	Buy
10:02:42	R2037	On 04/02/2021			Bond Future	1	137,500,000	0.00 Member	Sell
12:33:05	R2037	On 04/02/2021			Bond Future	1	220,000,000	0.00 Member	Buy
12:33:05	R2037	On 04/02/2021			Bond Future	1	220,000,000	0.00 Member	Sell
12:36:07	R2037	On 04/02/2021			Bond Future	1	220,000,000	0.00 Member	Buy
12:36:07	R2037	On 04/02/2021			Bond Future	1	220,000,000	0.00 Member	Sell
Total for R2037 Bond Future						10	1,460,000,000	0.00	
10:39:42	R2040	On 04/02/2021			Bond Future	1	22,400,000	0.00 Member	Sell
10:39:42	R2040	On 04/02/2021			Bond Future	1	22,400,000	0.00 Member	Buy
10:47:44	R2040	On 04/02/2021			Bond Future	1	22,400,000	0.00 Member	Sell
10:47:44	R2040	On 04/02/2021			Bond Future	1	22,400,000	0.00 Member	Buy
10:57:23	R2040	On 04/02/2021			Bond Future	1	11,700,000	0.00 Member	Buy
10:57:23	R2040	On 04/02/2021			Bond Future	1	22,400,000	0.00 Member	Sell
11:27:57	R2040	On 04/02/2021			Bond Future	1	7,900,000	0.00 Member	Sell
11:27:57	R2040	On 04/02/2021			Bond Future	1	11,700,000	0.00 Member	Sell
11:27:57	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
11:27:57	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Buy
11:27:57	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
11:27:57	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
11:27:57	R2040	On 04/02/2021			Bond Future	1	1,000,000	0.00 Client	Buy
11:27:57	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
11:27:57	R2040	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Sell
11:27:57	R2040	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Buy
11:27:57	R2040	On 04/02/2021			Bond Future	1	7,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:57	R2040	On 04/02/2021			Bond Future	1	11,700,000	0.00 Client	Buy
11:27:57	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Buy
11:27:57	R2040	On 04/02/2021			Bond Future	1	7,900,000	0.00 Client	Buy
12:03:40	R2040	On 04/02/2021			Bond Future	1	22,400,000	0.00 Member	Buy
12:03:40	R2040	On 04/02/2021			Bond Future	1	22,400,000	0.00 Member	Sell
Total for R2040 Bond Future						22	224,000,000	0.00	
16:29:29	R2048	On 04/02/2021			Bond Future	1	175,000,000	0.00 Member	Sell
16:29:29	R2048	On 04/02/2021			Bond Future	1	175,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	350,000,000	0.00	
Grand Total for all Instruments						68	3,476,600,000	0.00	