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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:16:50	I2025	On 06/05/2021		Bond Future	1	2,700,000	0.00 Member	Sell
16:16:50	I2025	On 06/05/2021		Bond Future	1	2,700,000	0.00 Member	Buy
16:29:26	I2025	On 06/05/2021		Bond Future	1	2,700,000	0.00 Member	Buy
16:29:26	I2025	On 06/05/2021		Bond Future	1	2,700,000	0.00 Client	Sell
Total for I2025 Bond Future					4	10,800,000	0.00	
15:25:46	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	2,000,000,000	0.00 Member	Buy
15:25:46	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	2,000,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	4,000,000,000	0.00	
15:11:21	R186	On 06/05/2021		Bond Future	1	90,900,000	0.00 Member	Sell
15:52:26	R186	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:53:56	R186	On 06/05/2021			Bond Future	1	80,100,000	0.00 Member	Sell
15:53:56	R186	On 06/05/2021			Bond Future	1	80,100,000	0.00 Client	Buy
15:53:56	R186	On 06/05/2021			Bond Future	1	80,100,000	0.00 Member	Buy
15:53:56	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
15:53:56	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
15:53:56	R186	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Buy
15:53:56	R186	On 06/05/2021			Bond Future	1	5,300,000	0.00 Member	Sell
15:53:56	R186	On 06/05/2021			Bond Future	1	5,300,000	0.00 Client	Buy
15:53:56	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
15:53:56	R186	On 06/05/2021			Bond Future	1	5,300,000	0.00 Member	Buy
15:53:56	R186	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:05:24	R186	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
16:05:24	R186	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
Total for R186 Bond Future						15	364,000,000	0.00	
10:56:09	R197	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Buy
10:56:09	R197	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Sell
11:55:26	R197	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Sell
11:55:26	R197	On 06/05/2021			Bond Future	1	6,200,000	0.00 Client	Buy
Total for R197 Bond Future						4	24,800,000	0.00	
8:57:31	R2030	On 06/05/2021			Bond Future	1	5,800,000	0.00 Member	Sell
9:58:29	R2030	On 06/05/2021			Bond Future	1	5,800,000	0.00 Client	Buy
11:12:56	R2030	On 06/05/2021			Bond Future	1	7,100,000	0.00 Member	Buy
11:12:56	R2030	On 06/05/2021			Bond Future	1	23,600,000	0.00 Member	Sell
11:54:00	R2030	On 06/05/2021			Bond Future	1	2,200,000	0.00 Client	Buy
11:54:00	R2030	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Sell
11:54:00	R2030	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Buy
11:54:00	R2030	On 06/05/2021			Bond Future	1	14,300,000	0.00 Member	Sell
11:54:00	R2030	On 06/05/2021			Bond Future	1	14,300,000	0.00 Client	Buy
11:54:00	R2030	On 06/05/2021			Bond Future	1	7,100,000	0.00 Client	Buy
11:54:00	R2030	On 06/05/2021			Bond Future	1	14,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:54:00	R2030	On 06/05/2021			Bond Future	1	7,100,000	0.00 Member	Sell
16:05:24	R2030	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Buy
16:05:24	R2030	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
Total for R2030 Bond Future						14	106,200,000	0.00	
14:39:58	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:39:58	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:56:26	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:56:26	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Sell
15:44:07	R2035	On 06/05/2021			Bond Future	1	9,700,000	0.00 Member	Buy
16:17:07	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	7,400,000	0.00 Client	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
16:18:23	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	7,400,000	0.00 Member	Buy
16:18:23	R2035	On 06/05/2021			Bond Future	1	7,400,000	0.00 Member	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
16:18:23	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
Total for R2035 Bond Future						23	58,800,000	0.00	
15:44:07	R2040	On 06/05/2021			Bond Future	1	11,500,000	0.00 Member	Buy
16:20:18	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:29	R2040	On 06/05/2021			Bond Future	1	6,700,000	0.00 Client	Sell
16:21:29	R2040	On 06/05/2021			Bond Future	1	6,700,000	0.00 Member	Sell
16:21:29	R2040	On 06/05/2021			Bond Future	1	6,700,000	0.00 Member	Buy
16:21:30	R2040	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Buy
16:21:30	R2040	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
16:21:30	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Sell
16:21:30	R2040	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
16:21:30	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
16:21:30	R2040	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Sell
16:21:30	R2040	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
16:21:30	R2040	On 06/05/2021			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R2040 Bond Future						13	46,000,000	0.00	
10:56:09	R212	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Buy
10:56:09	R212	On 06/05/2021			Bond Future	1	5,600,000	0.00 Member	Sell
11:56:19	R212	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
11:56:19	R212	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Buy
11:56:19	R212	On 06/05/2021			Bond Future	1	900,000	0.00 Client	Buy
11:56:19	R212	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
11:56:19	R212	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
11:56:19	R212	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Sell
11:56:20	R212	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Sell
11:56:20	R212	On 06/05/2021			Bond Future	1	4,200,000	0.00 Client	Buy
Total for R212 Bond Future						10	22,400,000	0.00	
Grand Total for all Instruments						85	4,633,000,000	0.00	