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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:06:24	I2029	On 06/05/2021		Bond Future	1	7,700,000	0.00 Member	Buy
15:06:24	I2029	On 06/05/2021		Bond Future	1	7,700,000	0.00 Client	Sell
Total for I2029 Bond Future					2	15,400,000	0.00	
9:41:59	I2033	On 06/05/2021		Bond Future	1	28,000,000	0.00 Member	Sell
9:41:59	I2033	On 06/05/2021		Bond Future	1	28,000,000	0.00 Member	Buy
10:00:28	I2033	On 06/05/2021		Bond Future	1	28,000,000	0.00 Member	Sell
10:00:28	I2033	On 06/05/2021		Bond Future	1	28,000,000	0.00 Client	Buy
Total for I2033 Bond Future					4	112,000,000	0.00	
9:41:59	I2046	On 06/05/2021		Bond Future	1	8,000,000	0.00 Member	Sell
9:41:59	I2046	On 06/05/2021		Bond Future	1	8,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:00:40	I2046	On 06/05/2021			Bond Future	1	8,000,000	0.00 Client	Buy
10:00:40	I2046	On 06/05/2021			Bond Future	1	8,000,000	0.00 Member	Sell
Total for I2046 Bond Future						4	32,000,000	0.00	
9:41:59	I2050	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Sell
9:41:59	I2050	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Buy
10:00:53	I2050	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Sell
10:00:53	I2050	On 06/05/2021			Bond Future	1	9,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	36,000,000	0.00	
15:38:04	R202	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Buy
15:38:04	R202	On 06/05/2021			Bond Future	1	3,600,000	0.00 Client	Sell
Total for R202 Bond Future						2	7,200,000	0.00	
9:22:21	R2030	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Buy
9:22:21	R2030	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Sell
9:27:25	R2030	On 06/05/2021			Bond Future	1	3,700,000	0.00 Client	Buy
9:27:25	R2030	On 06/05/2021			Bond Future	1	3,700,000	0.00 Member	Buy
9:27:25	R2030	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Sell
9:27:25	R2030	On 06/05/2021			Bond Future	1	3,700,000	0.00 Member	Sell
9:27:25	R2030	On 06/05/2021			Bond Future	1	1,400,000	0.00 Client	Buy
16:47:46	R2030	On 06/05/2021			Bond Future	1	15,200,000	0.00 Member	Sell
16:52:36	R2030	On 06/05/2021			Bond Future	1	15,200,000	0.00 Client	Buy
Total for R2030 Bond Future						9	50,800,000	0.00	
10:45:10	R2037	On 06/05/2021			Bond Future	1	13,400,000	0.00 Member	Sell
10:48:25	R2037	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Buy
10:49:44	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
10:49:44	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
10:49:44	R2037	On 06/05/2021			Bond Future	1	3,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:49:44	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
10:49:44	R2037	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
Total for R2037 Bond Future						7	53,600,000	0.00	
10:45:10	R2040	On 06/05/2021			Bond Future	1	9,500,000	0.00 Member	Sell
10:46:48	R2040	On 06/05/2021			Bond Future	1	9,500,000	0.00 Client	Buy
11:22:47	R2040	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
11:22:47	R2040	On 06/05/2021			Bond Future	1	600,000	0.00 Member	Buy
13:31:57	R2040	On 06/05/2021			Bond Future	1	400,000	0.00 Client	Sell
13:31:57	R2040	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
13:31:57	R2040	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
13:31:57	R2040	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
13:31:57	R2040	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
Total for R2040 Bond Future						9	21,400,000	0.00	
11:22:47	R209	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
11:22:47	R209	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
13:31:12	R209	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Buy
13:31:12	R209	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
13:31:12	R209	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
13:31:12	R209	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Sell
13:31:12	R209	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
13:31:12	R209	On 06/05/2021			Bond Future	1	1,200,000	0.00 Client	Sell
13:31:13	R209	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
13:31:13	R209	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
Total for R209 Bond Future						10	6,800,000	0.00	
15:38:04	R210	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Buy
15:38:04	R210	On 06/05/2021			Bond Future	1	4,200,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R210 Bond Future				2	8,400,000		0.00
	Grand Total for all Instruments				53	343,600,000		0.00