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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/04/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:46:13	I2025	On 06/05/2021		Bond Future	1	1,700,000	0.00 Member	Buy
12:46:13	I2025	On 06/05/2021		Bond Future	1	1,700,000	0.00 Member	Sell
16:02:35	I2025	On 06/05/2021		Bond Future	1	1,700,000	0.00 Member	Sell
16:02:35	I2025	On 06/05/2021		Bond Future	1	1,700,000	0.00 Client	Buy
Total for I2025 Bond Future					4	6,800,000	0.00	
15:39:48	R2023	On 06/05/2021		Bond Future	1	45,100,000	0.00 Member	Sell
15:46:55	R2023	On 06/05/2021		Bond Future	1	45,100,000	0.00 Client	Buy
Total for R2023 Bond Future					2	90,200,000	0.00	
15:06:06	R2035	On 06/05/2021		Bond Future	1	31,700,000	0.00 Member	Sell
15:06:06	R2035	On 06/05/2021		Bond Future	1	31,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:39:48	R2035	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Sell
15:46:02	R2035	On 06/05/2021			Bond Future	1	1,200,000	0.00 Client	Buy
16:00:37	R2035	On 06/05/2021			Bond Future	1	31,700,000	0.00 Member	Buy
16:00:37	R2035	On 06/05/2021			Bond Future	1	31,700,000	0.00 Client	Sell
Total for R2035 Bond Future						6	129,200,000	0.00	
17:42:45	R2037	On 06/05/2021			Bond Future	1	26,900,000	0.00 Client	Buy
17:42:45	R2037	On 06/05/2021			Bond Future	1	26,900,000	0.00 Client	Sell
Total for R2037 Bond Future						2	53,800,000	0.00	
15:06:06	R2044	On 06/05/2021			Bond Future	1	15,300,000	0.00 Member	Sell
15:06:06	R2044	On 06/05/2021			Bond Future	1	15,300,000	0.00 Member	Buy
16:00:47	R2044	On 06/05/2021			Bond Future	1	15,300,000	0.00 Member	Buy
16:00:47	R2044	On 06/05/2021			Bond Future	1	15,300,000	0.00 Client	Sell
Total for R2044 Bond Future						4	61,200,000	0.00	
17:09:22	R2048	On 06/05/2021			Bond Future	1	196,300,000	0.00 Member	Buy
17:19:37	R2048	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	154,400,000	0.00 Member	Buy
17:21:55	R2048	On 06/05/2021			Bond Future	1	154,400,000	0.00 Member	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	12,100,000	0.00 Client	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
17:21:55	R2048	On 06/05/2021			Bond Future	1	900,000	0.00 Client	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	12,100,000	0.00 Member	Buy
17:21:55	R2048	On 06/05/2021			Bond Future	1	12,100,000	0.00 Member	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	154,400,000	0.00 Client	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	12,800,000	0.00 Member	Buy
17:21:55	R2048	On 06/05/2021			Bond Future	1	400,000	0.00 Client	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Buy
17:21:55	R2048	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	12,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	12,800,000	0.00 Member	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	15,700,000	0.00 Member	Buy
17:21:55	R2048	On 06/05/2021			Bond Future	1	15,700,000	0.00 Client	Sell
17:21:55	R2048	On 06/05/2021			Bond Future	1	15,700,000	0.00 Member	Sell
Total for R2048 Bond Future						19	785,200,000	0.00	
17:27:07	R209	On 06/05/2021			Bond Future	1	30,700,000	0.00 Client	Sell
17:27:07	R209	On 06/05/2021			Bond Future	1	30,700,000	0.00 Client	Buy
Total for R209 Bond Future						2	61,400,000	0.00	
Grand Total for all Instruments						39	1,187,800,000	0.00	