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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/04/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:38:33	I2033	On 06/05/2021		Bond Future	1	6,500,000	0.00 Member	Sell
10:38:33	I2033	On 06/05/2021		Bond Future	1	5,900,000	0.00 Member	Buy
14:00:34	I2033	On 06/05/2021		Bond Future	1	5,900,000	0.00 Member	Sell
14:00:34	I2033	On 06/05/2021		Bond Future	1	600,000	0.00 Member	Sell
14:00:34	I2033	On 06/05/2021		Bond Future	1	600,000	0.00 Member	Buy
14:00:34	I2033	On 06/05/2021		Bond Future	1	5,900,000	0.00 Client	Buy
14:00:34	I2033	On 06/05/2021		Bond Future	1	600,000	0.00 Client	Buy
Total for I2033 Bond Future					7	26,000,000	0.00	
11:22:03	R186	On 06/05/2021		Bond Future	1	5,600,000	0.00 Member	Buy
11:22:03	R186	On 06/05/2021		Bond Future	1	5,600,000	0.00 Member	Sell
11:31:37	R186	On 06/05/2021		Bond Future	1	208,200,000	0.00 Member	Sell
11:39:03	R186	On 06/05/2021		Bond Future	1	18,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:39:53	R186	On 06/05/2021			Bond Future	1	189,400,000	0.00 Member	Sell
11:39:53	R186	On 06/05/2021			Bond Future	1	189,400,000	0.00 Client	Buy
11:39:53	R186	On 06/05/2021			Bond Future	1	18,800,000	0.00 Member	Sell
11:39:53	R186	On 06/05/2021			Bond Future	1	18,800,000	0.00 Client	Buy
11:39:53	R186	On 06/05/2021			Bond Future	1	189,400,000	0.00 Member	Buy
14:05:00	R186	On 06/05/2021			Bond Future	1	5,600,000	0.00 Client	Buy
14:05:00	R186	On 06/05/2021			Bond Future	1	5,600,000	0.00 Member	Sell
16:11:36	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:11:36	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:11:56	R186	On 05/08/2021			Bond Future	1	11,000,000	0.00 Member	Buy
16:17:31	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:17:31	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:44:18	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:44:18	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:57:24	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Buy
16:57:24	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:59:49	R186	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Sell
16:59:49	R186	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Buy
17:05:05	R186	On 05/08/2021			Bond Future	1	11,000,000	0.00 Client	Sell
17:36:43	R186	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Buy
17:36:43	R186	On 06/05/2021			Bond Future	1	7,000,000	0.00 Client	Sell
Total for R186 Bond Future						25	1,105,200,000	0.00	
11:22:03	R2023	On 06/05/2021			Bond Future	1	6,100,000	0.00 Member	Sell
11:22:03	R2023	On 06/05/2021			Bond Future	1	6,100,000	0.00 Member	Buy
14:05:53	R2023	On 06/05/2021			Bond Future	1	6,100,000	0.00 Member	Buy
14:05:53	R2023	On 06/05/2021			Bond Future	1	6,100,000	0.00 Client	Sell
16:14:40	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
16:14:40	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
17:41:28	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
17:41:28	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						8	27,600,000	0.00	
11:31:37	R2030	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Sell
11:37:39	R2030	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Buy
16:16:10	R2030	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Buy
16:21:03	R2030	On 06/05/2021			Bond Future	1	4,600,000	0.00 Client	Sell
Total for R2030 Bond Future						4	14,600,000	0.00	
8:54:14	R2032	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
10:20:26	R2032	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
10:21:08	R2032	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Buy
10:21:08	R2032	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
10:21:08	R2032	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
10:21:08	R2032	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
10:21:08	R2032	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Buy
15:41:36	R2032	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Sell
15:41:36	R2032	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
15:58:36	R2032	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Buy
16:04:40	R2032	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
16:04:40	R2032	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Sell
16:04:40	R2032	On 04/11/2021			Bond Future	1	400,000	0.00 Client	Buy
16:04:40	R2032	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
16:04:40	R2032	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Buy
16:13:26	R2032	On 04/11/2021			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2032 Bond Future						16	17,400,000	0.00	
8:54:14	R2035	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
9:37:33	R2035	On 06/05/2021			Bond Future	1	25,500,000	0.00 Member	Buy
9:37:33	R2035	On 06/05/2021			Bond Future	1	12,700,000	0.00 Member	Sell
10:22:45	R2035	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Buy
14:08:17	R2035	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
14:08:17	R2035	On 06/05/2021			Bond Future	1	12,700,000	0.00 Client	Sell
14:08:17	R2035	On 06/05/2021			Bond Future	1	12,800,000	0.00 Member	Buy
14:08:17	R2035	On 06/05/2021			Bond Future	1	12,800,000	0.00 Member	Sell
14:08:17	R2035	On 06/05/2021			Bond Future	1	12,700,000	0.00 Member	Buy
Total for R2035 Bond Future						9	104,200,000	0.00	
9:37:33	R2044	On 06/05/2021			Bond Future	1	13,000,000	0.00 Member	Buy
9:37:33	R2044	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Sell
14:09:50	R2044	On 06/05/2021			Bond Future	1	8,700,000	0.00 Member	Sell
14:09:50	R2044	On 06/05/2021			Bond Future	1	8,700,000	0.00 Member	Buy
14:09:50	R2044	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Buy
14:09:50	R2044	On 06/05/2021			Bond Future	1	4,300,000	0.00 Client	Sell
14:09:50	R2044	On 06/05/2021			Bond Future	1	8,700,000	0.00 Client	Sell
Total for R2044 Bond Future						7	52,000,000	0.00	
11:31:37	R2048	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
11:35:30	R2048	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Buy
13:21:08	R2048	On 05/08/2021			Bond Future	1	1,000,000,000	0.00 Member	Sell
13:21:08	R2048	On 05/08/2021			Bond Future	1	1,000,000,000	0.00 Member	Buy
16:11:56	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
16:48:13	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Sell
16:55:15	R2048	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Buy
16:55:15	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
17:02:51	R2048	On 05/08/2021			Bond Future	1	8,000,000	0.00 Client	Sell
17:03:27	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Buy
Total for R2048 Bond Future						10	2,024,200,000	0.00	
16:11:56	R213	On 05/08/2021			Bond Future	1	20,000,000	0.00 Member	Sell
17:04:20	R213	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						2	40,000,000	0.00	
10:38:33	R214	On 06/05/2021			Bond Future	1	16,000,000	0.00 Member	Sell
10:38:33	R214	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Buy
14:03:36	R214	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
14:03:36	R214	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
14:03:36	R214	On 06/05/2021			Bond Future	1	4,100,000	0.00 Client	Buy
14:03:36	R214	On 06/05/2021			Bond Future	1	8,300,000	0.00 Client	Buy
14:03:36	R214	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
14:03:36	R214	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
14:03:36	R214	On 06/05/2021			Bond Future	1	3,300,000	0.00 Client	Buy
14:03:36	R214	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
14:03:36	R214	On 06/05/2021			Bond Future	1	8,300,000	0.00 Member	Sell
14:03:36	R214	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Sell
14:03:36	R214	On 06/05/2021			Bond Future	1	8,300,000	0.00 Member	Buy
Total for R214 Bond Future						13	64,000,000	0.00	
Grand Total for all Instruments						101	3,475,200,000	0.00	