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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:06	I2025	On 04/02/2021		Bond Future	1	31,000,000	0.00 Member	Sell
11:33:13	I2025	On 04/02/2021		Bond Future	1	31,000,000	0.00 Client	Buy
Total for I2025 Bond Future					2	62,000,000	0.00	
11:23:06	R186	On 04/02/2021		Bond Future	1	8,600,000	0.00 Member	Sell
11:31:02	R186	On 04/02/2021		Bond Future	1	8,600,000	0.00 Client	Buy
14:55:40	R186	On 04/02/2021		Bond Future	1	7,500,000	0.00 Member	Sell
15:13:54	R186	On 04/02/2021		Bond Future	1	7,500,000	0.00 Client	Buy
Total for R186 Bond Future					4	32,200,000	0.00	
12:23:13	R2030	On 04/02/2021		Bond Future	1	600,000	0.00 Member	Buy
12:23:13	R2030	On 04/02/2021		Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:32:41	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
12:32:42	R2030	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
12:32:42	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
12:32:42	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
12:32:42	R2030	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Sell
Total for R2030 Bond Future						7	2,400,000	0.00	
11:09:32	R2032	On 04/02/2021			Bond Future	1	26,000,000	0.00 Member	Sell
11:59:57	R2032	On 04/02/2021			Bond Future	1	26,000,000	0.00 Client	Buy
Total for R2032 Bond Future						2	52,000,000	0.00	
11:09:32	R2035	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Buy
12:00:27	R2035	On 04/02/2021			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R2035 Bond Future						2	100,000,000	0.00	
12:12:41	R2037	On 04/02/2021			Bond Future	1	409,000,000	0.00 Member	Sell
12:12:41	R2037	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
12:18:30	R2037	On 04/02/2021			Bond Future	1	263,000,000	0.00 Member	Buy
12:18:30	R2037	On 04/02/2021			Bond Future	1	60,000,000	0.00 Client	Buy
12:18:30	R2037	On 04/02/2021			Bond Future	1	263,000,000	0.00 Member	Sell
12:18:30	R2037	On 04/02/2021			Bond Future	1	60,000,000	0.00 Member	Sell
12:18:30	R2037	On 04/02/2021			Bond Future	1	263,000,000	0.00 Client	Buy
12:18:30	R2037	On 04/02/2021			Bond Future	1	60,000,000	0.00 Member	Buy
12:18:31	R2037	On 04/02/2021			Bond Future	1	44,000,000	0.00 Client	Buy
12:18:31	R2037	On 04/02/2021			Bond Future	1	44,000,000	0.00 Member	Buy
12:18:31	R2037	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Sell
12:18:31	R2037	On 04/02/2021			Bond Future	1	7,000,000	0.00 Client	Buy
12:18:31	R2037	On 04/02/2021			Bond Future	1	27,000,000	0.00 Member	Sell
12:18:31	R2037	On 04/02/2021			Bond Future	1	27,000,000	0.00 Client	Buy
12:18:31	R2037	On 04/02/2021			Bond Future	1	44,000,000	0.00 Member	Sell
12:18:31	R2037	On 04/02/2021			Bond Future	1	27,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:18:31	R2037	On 04/02/2021			Bond Future	1	8,000,000	0.00 Member	Sell
12:18:31	R2037	On 04/02/2021			Bond Future	1	8,000,000	0.00 Member	Buy
12:18:31	R2037	On 04/02/2021			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2037 Bond Future						19	1,636,000,000	0.00	
11:09:32	R2040	On 04/02/2021			Bond Future	1	24,000,000	0.00 Member	Sell
12:00:54	R2040	On 04/02/2021			Bond Future	1	24,000,000	0.00 Client	Buy
Total for R2040 Bond Future						2	48,000,000	0.00	
17:29:06	R209	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
17:29:06	R209	On 04/02/2021			Bond Future	1	6,200,000	0.00 Member	Buy
17:55:51	R209	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
17:55:51	R209	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
17:55:51	R209	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
17:55:51	R209	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
17:55:51	R209	On 04/02/2021			Bond Future	1	1,000,000	0.00 Client	Sell
17:55:51	R209	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
17:55:51	R209	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Buy
17:55:51	R209	On 04/02/2021			Bond Future	1	3,800,000	0.00 Client	Sell
17:55:51	R209	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
17:55:51	R209	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Sell
17:55:51	R209	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Sell
17:55:51	R209	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
17:55:51	R209	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Buy
17:55:51	R209	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R209 Bond Future						16	24,800,000	0.00	
Grand Total for all Instruments						54	1,957,400,000	0.00	