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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/12/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:27:57	I2025	On 04/02/2021			Bond Future	1	74,500,000	0.00 Member	Sell
15:27:59	I2025	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
15:32:37	I2025	On 04/02/2021			Bond Future	1	74,000,000	0.00 Member	Sell
15:32:37	I2025	On 04/02/2021			Bond Future	1	74,000,000	0.00 Member	Buy
15:32:37	I2025	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
15:32:37	I2025	On 04/02/2021			Bond Future	1	74,000,000	0.00 Client	Buy
15:32:37	I2025	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Buy
Total for I2025 Bond Future						7	298,000,000	0.00	
11:38:24	R186	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Sell
11:38:24	R186	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
11:52:25	R186	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
11:52:25	R186	On 04/02/2021			Bond Future	1	7,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						4	28,000,000	0.00	
12:17:33	R202	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Buy
12:17:33	R202	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R202 Bond Future						2	8,000,000	0.00	
11:38:24	R2030	On 04/02/2021			Bond Future	1	12,900,000	0.00 Member	Sell
11:38:24	R2030	On 04/02/2021			Bond Future	1	12,900,000	0.00 Member	Buy
11:52:14	R2030	On 04/02/2021			Bond Future	1	12,900,000	0.00 Member	Buy
11:52:14	R2030	On 04/02/2021			Bond Future	1	12,900,000	0.00 Client	Sell
Total for R2030 Bond Future						4	51,600,000	0.00	
11:38:24	R2032	On 04/02/2021			Bond Future	1	13,400,000	0.00 Member	Sell
11:38:24	R2032	On 04/02/2021			Bond Future	1	13,400,000	0.00 Member	Buy
11:51:19	R2032	On 04/02/2021			Bond Future	1	13,400,000	0.00 Member	Buy
11:51:19	R2032	On 04/02/2021			Bond Future	1	13,400,000	0.00 Client	Sell
Total for R2032 Bond Future						4	53,600,000	0.00	
11:38:24	R2035	On 04/02/2021			Bond Future	1	9,600,000	0.00 Member	Sell
11:38:24	R2035	On 04/02/2021			Bond Future	1	9,600,000	0.00 Member	Buy
11:52:01	R2035	On 04/02/2021			Bond Future	1	9,600,000	0.00 Member	Buy
11:52:01	R2035	On 04/02/2021			Bond Future	1	9,600,000	0.00 Client	Sell
14:27:57	R2035	On 04/02/2021			Bond Future	1	6,700,000	0.00 Member	Buy
14:27:57	R2035	On 04/02/2021			Bond Future	1	2,700,000	0.00 Member	Sell
14:43:39	R2035	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
14:46:45	R2035	On 04/02/2021			Bond Future	1	2,400,000	0.00 Member	Sell
14:46:45	R2035	On 04/02/2021			Bond Future	1	2,400,000	0.00 Member	Buy
14:46:45	R2035	On 04/02/2021			Bond Future	1	2,400,000	0.00 Client	Sell
14:46:46	R2035	On 04/02/2021			Bond Future	1	2,400,000	0.00 Member	Sell
14:46:46	R2035	On 04/02/2021			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:46:46	R2035	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
14:46:46	R2035	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Sell
14:46:46	R2035	On 04/02/2021			Bond Future	1	2,400,000	0.00 Client	Sell
14:46:46	R2035	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
14:46:46	R2035	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Buy
14:46:46	R2035	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Sell
14:46:46	R2035	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
14:46:46	R2035	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
14:46:46	R2035	On 04/02/2021			Bond Future	1	2,400,000	0.00 Member	Buy
14:57:39	R2035	On 04/02/2021			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R2035 Bond Future						22	70,600,000	0.00	
11:38:24	R2037	On 04/02/2021			Bond Future	1	7,500,000	0.00 Member	Sell
11:38:24	R2037	On 04/02/2021			Bond Future	1	7,500,000	0.00 Member	Buy
11:51:34	R2037	On 04/02/2021			Bond Future	1	7,500,000	0.00 Member	Buy
11:51:34	R2037	On 04/02/2021			Bond Future	1	7,500,000	0.00 Client	Sell
14:27:57	R2037	On 04/02/2021			Bond Future	1	204,400,000	0.00 Member	Buy
14:53:45	R2037	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
14:55:56	R2037	On 04/02/2021			Bond Future	1	75,900,000	0.00 Member	Sell
14:55:56	R2037	On 04/02/2021			Bond Future	1	2,100,000	0.00 Member	Sell
14:55:56	R2037	On 04/02/2021			Bond Future	1	75,900,000	0.00 Client	Sell
14:55:56	R2037	On 04/02/2021			Bond Future	1	75,900,000	0.00 Member	Buy
14:55:56	R2037	On 04/02/2021			Bond Future	1	2,100,000	0.00 Member	Buy
14:55:56	R2037	On 04/02/2021			Bond Future	1	2,100,000	0.00 Client	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	3,100,000	0.00 Member	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	7,100,000	0.00 Member	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	3,100,000	0.00 Client	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
14:55:57	R2037	On 04/02/2021			Bond Future	1	4,900,000	0.00 Member	Buy
14:55:57	R2037	On 04/02/2021			Bond Future	1	3,100,000	0.00 Member	Buy
14:55:57	R2037	On 04/02/2021			Bond Future	1	7,100,000	0.00 Member	Buy
14:55:57	R2037	On 04/02/2021			Bond Future	1	7,100,000	0.00 Client	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	3,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	3,500,000	0.00 Member	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	107,600,000	0.00 Client	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	4,900,000	0.00 Client	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	3,500,000	0.00 Client	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	107,600,000	0.00 Member	Buy
14:55:57	R2037	On 04/02/2021			Bond Future	1	107,600,000	0.00 Member	Sell
14:55:57	R2037	On 04/02/2021			Bond Future	1	4,900,000	0.00 Member	Sell
Total for R2037 Bond Future						29	847,600,000	0.00	
11:38:24	R2040	On 04/02/2021			Bond Future	1	2,300,000	0.00 Member	Sell
11:38:24	R2040	On 04/02/2021			Bond Future	1	2,300,000	0.00 Member	Buy
11:51:48	R2040	On 04/02/2021			Bond Future	1	2,300,000	0.00 Member	Buy
11:51:48	R2040	On 04/02/2021			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2040 Bond Future						4	9,200,000	0.00	
12:18:07	R210	On 04/02/2021			Bond Future	1	4,500,000	0.00 Member	Buy
12:18:07	R210	On 04/02/2021			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R210 Bond Future						2	9,000,000	0.00	
Grand Total for all Instruments						78	1,375,600,000	0.00	