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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:11	I2025	On 05/08/2021		Bond Future	1	15,000,000	0.00 Client	Sell
13:24:11	I2025	On 05/08/2021		Bond Future	1	3,000,000	0.00 Member	Buy
13:24:11	I2025	On 05/08/2021		Bond Future	1	15,000,000	0.00 Member	Buy
13:24:11	I2025	On 05/08/2021		Bond Future	1	3,000,000	0.00 Client	Sell
16:57:40	I2025	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Sell
16:57:40	I2025	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Buy
17:11:46	I2025	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Sell
17:11:46	I2025	On 05/08/2021		Bond Future	1	10,000,000	0.00 Client	Buy
Total for I2025 Bond Future					8	76,000,000	0.00	
16:15:26	I2029	On 05/08/2021		Bond Future	1	11,000,000	0.00 Member	Buy
16:15:26	I2029	On 05/08/2021		Bond Future	1	11,000,000	0.00 Member	Sell
16:48:16	I2029	On 05/08/2021		Bond Future	1	11,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:16	I2029	On 05/08/2021			Bond Future	1	11,000,000	0.00 Client	Sell
Total for I2029 Bond Future						4	44,000,000	0.00	
16:15:26	I2033	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
16:15:26	I2033	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Sell
16:47:10	I2033	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
16:47:10	I2033	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Sell
16:47:10	I2033	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
16:47:11	I2033	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Buy
16:47:11	I2033	On 05/08/2021			Bond Future	1	8,000,000	0.00 Client	Sell
Total for I2033 Bond Future						7	40,000,000	0.00	
16:15:26	I2038	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
16:15:26	I2038	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
16:46:25	I2038	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
16:46:25	I2038	On 05/08/2021			Bond Future	1	4,000,000	0.00 Client	Sell
Total for I2038 Bond Future						4	16,000,000	0.00	
9:03:25	R202	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Sell
9:42:39	R202	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Buy
9:43:24	R202	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Sell
9:43:24	R202	On 05/08/2021			Bond Future	1	7,400,000	0.00 Client	Buy
17:09:50	R202	On 05/08/2021			Bond Future	1	13,500,000	0.00 Member	Sell
17:25:28	R202	On 05/08/2021			Bond Future	1	13,500,000	0.00 Client	Buy
Total for R202 Bond Future						6	56,600,000	0.00	
16:57:40	R2030	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Buy
16:57:40	R2030	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Sell
17:12:04	R2030	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Buy
17:12:04	R2030	On 05/08/2021			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 R2030 Bond Future						4	28,000,000	0.00	
13:01:28	R2040	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Buy
13:01:28	R2040	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Sell
13:05:22	R2040	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Sell
13:05:22	R2040	On 05/08/2021			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	24,000,000	0.00	
16:15:26	R210	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Buy
16:15:26	R210	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Sell
16:45:21	R210	On 05/08/2021			Bond Future	1	6,000,000	0.00 Client	Sell
16:45:21	R210	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Buy
Total for R210 Bond Future						4	24,000,000	0.00	
Grand Total for all Instruments						41	308,600,000	0.00	