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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:52:13	I2025	On 06/05/2021		Bond Future	1	2,600,000	0.00 Member	Buy
13:52:13	I2025	On 06/05/2021		Bond Future	1	2,600,000	0.00 Member	Sell
14:04:10	I2025	On 06/05/2021		Bond Future	1	2,600,000	0.00 Member	Buy
14:04:10	I2025	On 06/05/2021		Bond Future	1	2,600,000	0.00 Client	Sell
Total for I2025 Bond Future					4	10,400,000	0.00	
13:52:13	I2029	On 06/05/2021		Bond Future	1	3,600,000	0.00 Member	Buy
13:52:13	I2029	On 06/05/2021		Bond Future	1	3,600,000	0.00 Member	Sell
14:04:24	I2029	On 06/05/2021		Bond Future	1	3,600,000	0.00 Client	Sell
14:04:24	I2029	On 06/05/2021		Bond Future	1	3,600,000	0.00 Member	Buy
Total for I2029 Bond Future					4	14,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:28:55	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
12:28:55	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
13:11:16	R186	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
13:11:16	R186	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Buy
13:11:16	R186	On 06/05/2021			Bond Future	1	7,400,000	0.00 Member	Sell
13:11:16	R186	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
13:54:26	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
13:54:26	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
14:08:48	R186	On 06/05/2021			Bond Future	1	7,400,000	0.00 Client	Sell
14:08:48	R186	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Buy
14:08:48	R186	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Sell
14:08:48	R186	On 06/05/2021			Bond Future	1	7,400,000	0.00 Member	Buy
14:08:48	R186	On 06/05/2021			Bond Future	1	1,600,000	0.00 Client	Sell
14:09:31	R186	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
14:09:31	R186	On 06/05/2021			Bond Future	1	1,300,000	0.00 Client	Buy
16:53:32	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:53:32	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:54:24	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Buy
16:54:24	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
17:32:55	R186	On 06/05/2021			Bond Future	1	166,300,000	0.00 Member	Buy
17:36:14	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Sell
17:36:14	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:39:14	R186	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Sell
17:40:39	R186	On 06/05/2021			Bond Future	1	53,400,000	0.00 Member	Buy
17:40:39	R186	On 06/05/2021			Bond Future	1	23,000,000	0.00 Member	Buy
17:40:39	R186	On 06/05/2021			Bond Future	1	23,000,000	0.00 Client	Sell
17:40:39	R186	On 06/05/2021			Bond Future	1	53,400,000	0.00 Client	Sell
17:40:39	R186	On 06/05/2021			Bond Future	1	64,200,000	0.00 Client	Sell
17:40:39	R186	On 06/05/2021			Bond Future	1	4,000,000	0.00 Client	Sell
17:40:39	R186	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Buy
17:40:39	R186	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Sell
17:40:39	R186	On 06/05/2021			Bond Future	1	23,000,000	0.00 Member	Sell
17:40:39	R186	On 06/05/2021			Bond Future	1	64,200,000	0.00 Member	Buy
17:40:39	R186	On 06/05/2021			Bond Future	1	64,200,000	0.00 Member	Sell
17:40:39	R186	On 06/05/2021			Bond Future	1	53,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:40:40	R186	On 06/05/2021			Bond Future	1	6,600,000	0.00 Member	Sell
17:40:40	R186	On 06/05/2021			Bond Future	1	10,800,000	0.00 Member	Buy
17:40:40	R186	On 06/05/2021			Bond Future	1	10,800,000	0.00 Client	Sell
17:40:40	R186	On 06/05/2021			Bond Future	1	6,600,000	0.00 Member	Buy
17:40:40	R186	On 06/05/2021			Bond Future	1	6,600,000	0.00 Client	Sell
17:40:40	R186	On 06/05/2021			Bond Future	1	4,300,000	0.00 Client	Sell
17:40:40	R186	On 06/05/2021			Bond Future	1	10,800,000	0.00 Member	Sell
17:40:40	R186	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Buy
Total for R186 Bond Future						43	856,400,000	0.00	
13:11:16	R2023	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
13:11:16	R2023	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
14:03:51	R2023	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
14:03:51	R2023	On 06/05/2021			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2023 Bond Future						4	6,800,000	0.00	
11:29:00	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
12:20:13	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Sell
13:11:16	R2030	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
13:11:16	R2030	On 06/05/2021			Bond Future	1	18,200,000	0.00 Member	Buy
13:11:16	R2030	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Buy
13:11:16	R2030	On 06/05/2021			Bond Future	1	18,200,000	0.00 Member	Sell
14:06:04	R2030	On 06/05/2021			Bond Future	1	3,400,000	0.00 Client	Buy
14:06:04	R2030	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
14:06:23	R2030	On 06/05/2021			Bond Future	1	18,200,000	0.00 Member	Buy
14:06:23	R2030	On 06/05/2021			Bond Future	1	18,200,000	0.00 Client	Sell
17:47:36	R2030	On 06/05/2021			Bond Future	1	25,700,000	0.00 Member	Buy
17:58:05	R2030	On 06/05/2021			Bond Future	1	25,700,000	0.00 Client	Sell
Total for R2030 Bond Future						12	147,800,000	0.00	
13:11:16	R2032	On 06/05/2021			Bond Future	1	25,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:11:16	R2032	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
14:05:41	R2032	On 06/05/2021			Bond Future	1	24,400,000	0.00 Member	Sell
14:05:41	R2032	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
14:05:41	R2032	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Sell
14:05:41	R2032	On 06/05/2021			Bond Future	1	24,400,000	0.00 Member	Buy
14:05:41	R2032	On 06/05/2021			Bond Future	1	24,400,000	0.00 Client	Sell
Total for R2032 Bond Future						7	102,000,000	0.00	
13:11:16	R2035	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Buy
13:11:16	R2035	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Sell
14:07:13	R2035	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Buy
14:07:13	R2035	On 06/05/2021			Bond Future	1	5,500,000	0.00 Client	Sell
Total for R2035 Bond Future						4	22,000,000	0.00	
13:11:16	R2037	On 06/05/2021			Bond Future	1	36,600,000	0.00 Member	Sell
13:11:16	R2037	On 06/05/2021			Bond Future	1	35,500,000	0.00 Member	Buy
13:11:16	R2037	On 06/05/2021			Bond Future	1	35,500,000	0.00 Member	Sell
13:11:16	R2037	On 06/05/2021			Bond Future	1	36,600,000	0.00 Member	Buy
14:07:47	R2037	On 06/05/2021			Bond Future	1	35,500,000	0.00 Member	Buy
14:07:47	R2037	On 06/05/2021			Bond Future	1	35,500,000	0.00 Client	Sell
14:08:12	R2037	On 06/05/2021			Bond Future	1	36,600,000	0.00 Client	Buy
14:08:12	R2037	On 06/05/2021			Bond Future	1	36,600,000	0.00 Member	Sell
17:47:36	R2037	On 06/05/2021			Bond Future	1	9,300,000	0.00 Member	Buy
17:51:00	R2037	On 06/05/2021			Bond Future	1	9,300,000	0.00 Client	Sell
Total for R2037 Bond Future						10	307,000,000	0.00	
13:11:16	R2040	On 06/05/2021			Bond Future	1	18,200,000	0.00 Member	Sell
13:11:16	R2040	On 06/05/2021			Bond Future	1	18,200,000	0.00 Member	Buy
14:06:56	R2040	On 06/05/2021			Bond Future	1	18,200,000	0.00 Member	Sell
14:06:56	R2040	On 06/05/2021			Bond Future	1	18,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						4	72,800,000	0.00	
13:11:16	R2044	On 06/05/2021			Bond Future	1	17,700,000	0.00 Member	Sell
13:11:16	R2044	On 06/05/2021			Bond Future	1	17,700,000	0.00 Member	Buy
14:07:28	R2044	On 06/05/2021			Bond Future	1	17,700,000	0.00 Client	Buy
14:07:28	R2044	On 06/05/2021			Bond Future	1	17,700,000	0.00 Member	Sell
17:47:36	R2044	On 06/05/2021			Bond Future	1	9,800,000	0.00 Member	Buy
17:54:26	R2044	On 06/05/2021			Bond Future	1	9,800,000	0.00 Member	Sell
17:56:29	R2044	On 06/05/2021			Bond Future	1	9,800,000	0.00 Member	Buy
17:56:29	R2044	On 06/05/2021			Bond Future	1	9,800,000	0.00 Client	Sell
Total for R2044 Bond Future						8	110,000,000	0.00	
13:11:16	R2048	On 06/05/2021			Bond Future	1	5,200,000	0.00 Member	Sell
13:11:16	R2048	On 06/05/2021			Bond Future	1	33,500,000	0.00 Member	Buy
13:11:16	R2048	On 06/05/2021			Bond Future	1	33,500,000	0.00 Member	Sell
13:11:16	R2048	On 06/05/2021			Bond Future	1	5,200,000	0.00 Member	Buy
14:09:56	R2048	On 06/05/2021			Bond Future	1	33,500,000	0.00 Member	Buy
14:09:56	R2048	On 06/05/2021			Bond Future	1	33,500,000	0.00 Client	Sell
14:10:14	R2048	On 06/05/2021			Bond Future	1	5,200,000	0.00 Member	Sell
14:10:14	R2048	On 06/05/2021			Bond Future	1	5,200,000	0.00 Client	Buy
Total for R2048 Bond Future						8	154,800,000	0.00	
13:52:13	R210	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
13:52:13	R210	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
14:04:56	R210	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
14:04:56	R210	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R210 Bond Future						4	7,200,000	0.00	
10:28:00	R213	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Sell
10:32:24	R213	On 06/05/2021			Bond Future	1	4,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:29:00	R213	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Buy
12:19:18	R213	On 06/05/2021			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R213 Bond Future						4	16,000,000	0.00	
13:11:16	R214	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Sell
13:11:16	R214	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Buy
14:06:39	R214	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Sell
14:06:39	R214	On 06/05/2021			Bond Future	1	5,100,000	0.00 Client	Buy
Total for R214 Bond Future						4	20,400,000	0.00	
Grand Total for all Instruments						120	1,848,000,000	0.00	