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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:08:11	R186	On 04/11/2021		Bond Future	1	140,600,000	0.00 Member	Sell
10:09:33	R186	On 04/11/2021		Bond Future	1	14,100,000	0.00 Member	Buy
10:11:06	R186	On 04/11/2021		Bond Future	1	126,500,000	0.00 Member	Sell
10:11:06	R186	On 04/11/2021		Bond Future	1	126,500,000	0.00 Client	Buy
10:11:06	R186	On 04/11/2021		Bond Future	1	126,500,000	0.00 Member	Buy
10:11:06	R186	On 04/11/2021		Bond Future	1	14,100,000	0.00 Client	Buy
10:11:06	R186	On 04/11/2021		Bond Future	1	14,100,000	0.00 Member	Sell
16:23:33	R186	On 04/11/2021		Bond Future	1	21,200,000	0.00 Member	Buy
16:26:47	R186	On 04/11/2021		Bond Future	1	21,200,000	0.00 Client	Sell
Total for R186 Bond Future					9	604,800,000	0.00	
12:35:30	R202	On 04/11/2021		Bond Future	1	6,100,000	0.00 Member	Sell
12:52:22	R202	On 04/11/2021		Bond Future	1	6,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						2	12,200,000	0.00	
14:41:01	R2023	On 04/11/2021			Bond Future	1	3,100,000	0.00 Member	Sell
16:18:50	R2023	On 04/11/2021			Bond Future	1	3,100,000	0.00 Client	Buy
Total for R2023 Bond Future						2	6,200,000	0.00	
9:36:40	R2030	On 04/11/2021			Bond Future	1	16,500,000	0.00 Member	Sell
10:13:19	R2030	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
10:28:22	R2030	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
10:28:22	R2030	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
10:28:22	R2030	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
10:28:22	R2030	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
10:28:22	R2030	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
10:28:22	R2030	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
10:28:22	R2030	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
10:28:22	R2030	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
10:28:22	R2030	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Buy
10:28:22	R2030	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
10:28:22	R2030	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Buy
12:02:30	R2030	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Buy
12:02:30	R2030	On 04/11/2021			Bond Future	1	19,400,000	0.00 Member	Sell
12:16:30	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Sell
12:16:30	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Sell
12:16:30	R2030	On 04/11/2021			Bond Future	1	2,700,000	0.00 Client	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	6,400,000	0.00 Member	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	3,200,000	0.00 Member	Sell
12:16:30	R2030	On 04/11/2021			Bond Future	1	3,200,000	0.00 Member	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	6,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:16:30	R2030	On 04/11/2021			Bond Future	1	6,400,000	0.00 Client	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Sell
12:16:30	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell
12:16:30	R2030	On 04/11/2021			Bond Future	1	3,200,000	0.00 Client	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	4,500,000	0.00 Client	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	1,300,000	0.00 Client	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Buy
12:16:30	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
15:34:01	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
15:34:01	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
16:04:20	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
16:04:20	R2030	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Buy
Total for R2030 Bond Future						39	144,400,000	0.00	
16:20:00	R2032	On 04/11/2021			Bond Future	1	33,400,000	0.00 Member	Buy
16:37:04	R2032	On 04/11/2021			Bond Future	1	33,400,000	0.00 Client	Sell
Total for R2032 Bond Future						2	66,800,000	0.00	
13:57:35	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
13:57:35	R212	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Sell
14:31:04	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:31:04	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:31:04	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
14:31:04	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
14:31:04	R212	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
14:31:04	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:31:04	R212	On 04/11/2021			Bond Future	1	72,500,000	0.00 Client	Buy
14:31:04	R212	On 04/11/2021			Bond Future	1	72,500,000	0.00 Member	Buy
14:31:04	R212	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
14:31:04	R212	On 04/11/2021			Bond Future	1	2,500,000	0.00 Client	Buy
14:31:04	R212	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:31:04	R212	On 04/11/2021		Bond Future	1	10,000,000	0.00 Member	Buy
14:31:04	R212	On 04/11/2021		Bond Future	1	5,000,000	0.00 Member	Sell
14:31:04	R212	On 04/11/2021		Bond Future	1	72,500,000	0.00 Member	Sell
14:31:04	R212	On 04/11/2021		Bond Future	1	5,000,000	0.00 Member	Buy
14:31:04	R212	On 04/11/2021		Bond Future	1	2,500,000	0.00 Member	Sell
14:31:04	R212	On 04/11/2021		Bond Future	1	2,500,000	0.00 Member	Buy
Total for R212 Bond Future					19	400,000,000	0.00	
Grand Total for all Instruments					73	1,234,400,000	0.00	