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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/02/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:39	R186	On 06/05/2021		Bond Future	1	61,100,000	0.00 Member	Buy
16:33:39	R186	On 06/05/2021		Bond Future	1	61,100,000	0.00 Member	Sell
17:05:42	R186	On 06/05/2021		Bond Future	1	61,100,000	0.00 Member	Buy
17:05:42	R186	On 06/05/2021		Bond Future	1	61,100,000	0.00 Client	Sell
Total for R186 Bond Future					4	244,400,000	0.00	
15:46:27	R2032	On 06/05/2021		Bond Future	1	5,200,000	0.00 Member	Buy
15:46:27	R2032	On 06/05/2021		Bond Future	1	5,200,000	0.00 Member	Sell
15:56:57	R2032	On 06/05/2021		Bond Future	1	5,200,000	0.00 Member	Sell
15:56:57	R2032	On 06/05/2021		Bond Future	1	5,200,000	0.00 Member	Buy
17:23:09	R2032	On 06/05/2021		Bond Future	1	5,200,000	0.00 Member	Sell
17:23:09	R2032	On 06/05/2021		Bond Future	1	5,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						6	31,200,000	0.00	
8:40:21	R2035	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Sell
8:40:21	R2035	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Buy
14:16:07	R2035	On 06/05/2021			Bond Future	1	2,600,000	0.00 Client	Sell
14:16:07	R2035	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Buy
15:46:27	R2035	On 06/05/2021			Bond Future	1	9,100,000	0.00 Member	Buy
15:46:27	R2035	On 06/05/2021			Bond Future	1	9,100,000	0.00 Member	Sell
15:57:12	R2035	On 06/05/2021			Bond Future	1	9,100,000	0.00 Member	Sell
15:57:12	R2035	On 06/05/2021			Bond Future	1	9,100,000	0.00 Member	Buy
17:23:36	R2035	On 06/05/2021			Bond Future	1	9,100,000	0.00 Member	Sell
17:23:36	R2035	On 06/05/2021			Bond Future	1	9,100,000	0.00 Client	Buy
Total for R2035 Bond Future						10	65,000,000	0.00	
9:14:34	R2037	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Sell
11:38:10	R2037	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
11:44:11	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
11:44:11	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Sell
11:44:17	R2037	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Buy
11:44:17	R2037	On 06/05/2021			Bond Future	1	2,100,000	0.00 Client	Buy
11:44:17	R2037	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Sell
11:49:37	R2037	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Buy
11:49:37	R2037	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
11:49:37	R2037	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
11:49:37	R2037	On 06/05/2021			Bond Future	1	1,300,000	0.00 Client	Buy
11:49:37	R2037	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
14:37:35	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Sell
14:37:35	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
15:56:36	R2037	On 06/05/2021			Bond Future	1	17,400,000	0.00 Member	Sell
15:56:36	R2037	On 06/05/2021			Bond Future	1	17,400,000	0.00 Member	Buy
16:06:16	R2037	On 06/05/2021			Bond Future	1	17,400,000	0.00 Member	Buy
16:06:16	R2037	On 06/05/2021			Bond Future	1	17,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:23:45	R2037	On 06/05/2021			Bond Future	1	17,400,000	0.00 Member	Sell
17:23:45	R2037	On 06/05/2021			Bond Future	1	17,400,000	0.00 Client	Buy
Total for R2037 Bond Future						20	161,200,000	0.00	
15:56:36	R2040	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Sell
15:56:36	R2040	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Buy
16:06:48	R2040	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Buy
16:06:48	R2040	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Sell
17:23:57	R2040	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Sell
17:23:57	R2040	On 06/05/2021			Bond Future	1	12,000,000	0.00 Client	Buy
Total for R2040 Bond Future						6	72,000,000	0.00	
15:56:36	R2044	On 06/05/2021			Bond Future	1	16,300,000	0.00 Member	Sell
15:56:36	R2044	On 06/05/2021			Bond Future	1	16,300,000	0.00 Member	Buy
16:07:14	R2044	On 06/05/2021			Bond Future	1	16,300,000	0.00 Member	Buy
16:07:14	R2044	On 06/05/2021			Bond Future	1	16,300,000	0.00 Member	Sell
17:24:05	R2044	On 06/05/2021			Bond Future	1	16,300,000	0.00 Client	Buy
17:24:05	R2044	On 06/05/2021			Bond Future	1	16,300,000	0.00 Member	Sell
Total for R2044 Bond Future						6	97,800,000	0.00	
9:58:08	R2048	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
9:58:08	R2048	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Sell
11:22:51	R2048	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
11:22:51	R2048	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Sell
15:56:36	R2048	On 06/05/2021			Bond Future	1	25,900,000	0.00 Member	Sell
15:56:36	R2048	On 06/05/2021			Bond Future	1	25,900,000	0.00 Member	Buy
16:07:37	R2048	On 06/05/2021			Bond Future	1	25,900,000	0.00 Member	Buy
16:07:37	R2048	On 06/05/2021			Bond Future	1	25,900,000	0.00 Member	Sell
17:24:14	R2048	On 06/05/2021			Bond Future	1	25,900,000	0.00 Client	Buy
17:24:14	R2048	On 06/05/2021			Bond Future	1	25,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						10	195,400,000	0.00	
12:11:38	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
12:11:38	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R209 Bond Future						2	6,000,000	0.00	
15:50:54	R213	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
15:50:54	R213	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
15:58:22	R213	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
15:58:22	R213	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
17:23:24	R213	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
17:23:24	R213	On 06/05/2021			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R213 Bond Future						6	7,800,000	0.00	
Grand Total for all Instruments						70	880,800,000	0.00	