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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:10:58	R186	On 05/08/2021		Bond Future	1	20,000,000	0.00 Member	Buy
10:10:58	R186	On 05/08/2021		Bond Future	1	20,000,000	0.00 Member	Sell
10:56:01	R186	On 05/08/2021		Bond Future	1	20,000,000	0.00 Member	Sell
10:56:01	R186	On 05/08/2021		Bond Future	1	20,000,000	0.00 Client	Buy
14:02:37	R186	On 05/08/2021		Bond Future	1	3,000,000	0.00 Member	Sell
14:02:37	R186	On 05/08/2021		Bond Future	1	3,000,000	0.00 Member	Buy
14:21:10	R186	On 05/08/2021		Bond Future	1	3,000,000	0.00 Client	Buy
14:21:10	R186	On 05/08/2021		Bond Future	1	3,000,000	0.00 Member	Sell
15:13:58	R186	On 05/08/2021		Bond Future	1	52,300,000	0.00 Member	Buy
16:00:03	R186	On 05/08/2021		Bond Future	1	20,600,000	0.00 Member	Sell
16:02:27	R186	On 05/08/2021		Bond Future	1	31,700,000	0.00 Member	Buy
16:02:27	R186	On 05/08/2021		Bond Future	1	31,700,000	0.00 Client	Sell
16:02:27	R186	On 05/08/2021		Bond Future	1	31,700,000	0.00 Member	Sell
16:02:27	R186	On 05/08/2021		Bond Future	1	20,600,000	0.00 Member	Buy
16:02:27	R186	On 05/08/2021		Bond Future	1	20,600,000	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						15	301,200,000	0.00	
10:05:44	R2023	On 05/08/2021			Bond Future	1	5,200,000	0.00 Client	Buy
10:05:44	R2023	On 05/08/2021			Bond Future	1	5,200,000	0.00 Client	Sell
Total for R2023 Bond Future						2	10,400,000	0.00	
8:37:19	R2030	On 05/08/2021			Bond Future	1	7,500,000	0.00 Member	Sell
8:37:19	R2030	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Buy
8:56:37	R2030	On 05/08/2021			Bond Future	1	2,500,000	0.00 Client	Buy
8:56:37	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Buy
8:56:37	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
8:56:37	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
8:56:37	R2030	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
15:13:58	R2030	On 05/08/2021			Bond Future	1	429,800,000	0.00 Member	Buy
16:04:57	R2030	On 05/08/2021			Bond Future	1	44,800,000	0.00 Member	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	7,200,000	0.00 Member	Buy
16:06:42	R2030	On 05/08/2021			Bond Future	1	44,800,000	0.00 Client	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	72,700,000	0.00 Member	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	204,400,000	0.00 Member	Buy
16:06:42	R2030	On 05/08/2021			Bond Future	1	204,400,000	0.00 Member	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	44,800,000	0.00 Member	Buy
16:06:42	R2030	On 05/08/2021			Bond Future	1	36,200,000	0.00 Client	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	64,500,000	0.00 Client	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	72,700,000	0.00 Member	Buy
16:06:42	R2030	On 05/08/2021			Bond Future	1	204,400,000	0.00 Client	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	72,700,000	0.00 Client	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	36,200,000	0.00 Member	Buy
16:06:42	R2030	On 05/08/2021			Bond Future	1	7,200,000	0.00 Client	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	7,200,000	0.00 Member	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	36,200,000	0.00 Member	Sell
16:06:42	R2030	On 05/08/2021			Bond Future	1	64,500,000	0.00 Member	Buy
16:06:42	R2030	On 05/08/2021			Bond Future	1	64,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						26	1,749,200,000	0.00	
10:05:44	R2032	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Buy
10:05:44	R2032	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Sell
15:13:58	R2032	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
15:13:58	R2032	On 05/08/2021			Bond Future	1	1,357,800,000	0.00 Member	Buy
16:12:55	R2032	On 05/08/2021			Bond Future	1	681,000,000	0.00 Client	Sell
16:12:55	R2032	On 05/08/2021			Bond Future	1	681,000,000	0.00 Member	Buy
16:12:55	R2032	On 05/08/2021			Bond Future	1	681,000,000	0.00 Member	Sell
16:12:56	R2032	On 05/08/2021			Bond Future	1	523,100,000	0.00 Member	Buy
16:12:56	R2032	On 05/08/2021			Bond Future	1	74,800,000	0.00 Member	Buy
16:12:56	R2032	On 05/08/2021			Bond Future	1	74,800,000	0.00 Client	Sell
16:12:56	R2032	On 05/08/2021			Bond Future	1	74,800,000	0.00 Member	Sell
16:12:56	R2032	On 05/08/2021			Bond Future	1	34,000,000	0.00 Member	Buy
16:12:56	R2032	On 05/08/2021			Bond Future	1	15,000,000	0.00 Client	Sell
16:12:56	R2032	On 05/08/2021			Bond Future	1	34,000,000	0.00 Client	Sell
16:12:56	R2032	On 05/08/2021			Bond Future	1	523,100,000	0.00 Client	Sell
16:12:56	R2032	On 05/08/2021			Bond Future	1	523,100,000	0.00 Member	Sell
16:12:56	R2032	On 05/08/2021			Bond Future	1	29,900,000	0.00 Member	Sell
16:12:56	R2032	On 05/08/2021			Bond Future	1	29,900,000	0.00 Client	Sell
16:12:56	R2032	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:12:56	R2032	On 05/08/2021			Bond Future	1	29,900,000	0.00 Member	Buy
16:12:56	R2032	On 05/08/2021			Bond Future	1	34,000,000	0.00 Member	Sell
Total for R2032 Bond Future						21	5,433,600,000	0.00	
12:53:01	R2048	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
12:53:01	R2048	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
14:25:09	R2048	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
14:25:09	R2048	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
Total for R2048 Bond Future						4	800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:53:01	R209	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Sell
12:53:01	R209	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Buy
14:24:18	R209	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Buy
14:24:18	R209	On 05/08/2021			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R209 Bond Future						4	4,400,000	0.00	
12:53:01	R214	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
12:53:01	R214	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
14:24:44	R214	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
14:24:44	R214	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
Total for R214 Bond Future						4	2,000,000	0.00	
Grand Total for all Instruments						76	7,501,600,000	0.00	