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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:56:43	I2025	On 05/08/2021		Bond Future	1	10,700,000	0.00 Member	Sell
12:07:25	I2025	On 05/08/2021		Bond Future	1	10,700,000	0.00 Member	Buy
16:20:46	I2025	On 05/08/2021		Bond Future	1	10,700,000	0.00 Member	Buy
16:20:46	I2025	On 05/08/2021		Bond Future	1	3,300,000	0.00 Member	Sell
16:46:43	I2025	On 05/08/2021		Bond Future	1	7,400,000	0.00 Client	Sell
16:46:43	I2025	On 05/08/2021		Bond Future	1	7,400,000	0.00 Member	Sell
16:46:43	I2025	On 05/08/2021		Bond Future	1	3,300,000	0.00 Member	Buy
16:46:43	I2025	On 05/08/2021		Bond Future	1	7,400,000	0.00 Member	Buy
16:46:43	I2025	On 05/08/2021		Bond Future	1	3,300,000	0.00 Client	Sell
Total for I2025 Bond Future					9	64,200,000	0.00	
11:42:02	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Member	Buy
11:42:02	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:27	IGOV	On 05/08/2021			Index Future	1	20,000	0.00 Member	Buy
16:20:27	IGOV	On 05/08/2021			Index Future	1	20,000	0.00 Client	Sell
Total for IGOV Index Future						4	80,000	0.00	
9:43:02	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell
9:43:02	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:07:56	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:07:56	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell
17:14:35	R2037	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:14:35	R2037	On 05/08/2021			Bond Future	1	15,000,000	0.00 Client	Sell
Total for R2037 Bond Future						6	50,000,000	0.00	
12:30:59	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
12:48:05	R2044	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Buy
12:48:05	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
12:48:05	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
13:36:01	R2044	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Sell
13:36:01	R2044	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Buy
13:36:01	R2044	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Buy
13:36:02	R2044	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Sell
13:36:02	R2044	On 05/08/2021			Bond Future	1	1,600,000	0.00 Client	Buy
17:11:33	R2044	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
17:35:09	R2044	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
17:36:44	R2044	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
17:36:44	R2044	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Buy
Total for R2044 Bond Future						13	20,000,000	0.00	
10:21:50	R214	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Sell
10:21:50	R214	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Buy
15:04:51	R214	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
15:04:51	R214	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:51	R214	On 05/08/2021		Bond Future	1	3,600,000	0.00 Client	Sell
15:04:51	R214	On 05/08/2021		Bond Future	1	3,800,000	0.00 Member	Buy
15:04:51	R214	On 05/08/2021		Bond Future	1	3,800,000	0.00 Client	Sell
Total for R214 Bond Future					7	29,600,000	0.00	
Grand Total for all Instruments					39	163,880,000	0.00	