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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:02:51	R186	On 05/08/2021		Bond Future	1	200,000,000	0.00 Member	Buy
8:02:51	R186	On 05/08/2021		Bond Future	1	200,000,000	0.00 Member	Sell
11:56:51	R186	On 05/08/2021		Bond Future	1	20,000,000	0.00 Member	Sell
11:56:51	R186	On 05/08/2021		Bond Future	1	20,000,000	0.00 Member	Buy
16:41:17	R186	On 05/08/2021		Bond Future	1	6,800,000	0.00 Member	Buy
16:46:05	R186	On 05/08/2021		Bond Future	1	6,800,000	0.00 Member	Sell
16:46:52	R186	On 05/08/2021		Bond Future	1	6,800,000	0.00 Member	Buy
16:46:52	R186	On 05/08/2021		Bond Future	1	6,800,000	0.00 Client	Sell
16:51:42	R186	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Sell
16:51:42	R186	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Buy
16:55:49	R186	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Sell
16:55:49	R186	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Buy
16:56:53	R186	On 05/08/2021		Bond Future	1	10,000,000	0.00 Client	Sell
16:56:53	R186	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						14	527,200,000	0.00	
16:51:42	R2030	On 05/08/2021			Bond Future	1	78,700,000	0.00 Member	Sell
17:02:20	R2030	On 05/08/2021			Bond Future	1	3,300,000	0.00 Member	Buy
17:06:43	R2030	On 05/08/2021			Bond Future	1	13,800,000	0.00 Member	Buy
17:06:43	R2030	On 05/08/2021			Bond Future	1	8,000,000	0.00 Client	Buy
17:06:43	R2030	On 05/08/2021			Bond Future	1	32,000,000	0.00 Member	Sell
17:06:43	R2030	On 05/08/2021			Bond Future	1	32,000,000	0.00 Client	Buy
17:06:43	R2030	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Buy
17:06:43	R2030	On 05/08/2021			Bond Future	1	13,800,000	0.00 Client	Buy
17:06:43	R2030	On 05/08/2021			Bond Future	1	21,600,000	0.00 Member	Buy
17:06:43	R2030	On 05/08/2021			Bond Future	1	32,000,000	0.00 Member	Buy
17:06:43	R2030	On 05/08/2021			Bond Future	1	13,800,000	0.00 Member	Sell
17:06:43	R2030	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Sell
17:06:43	R2030	On 05/08/2021			Bond Future	1	21,600,000	0.00 Member	Sell
17:06:43	R2030	On 05/08/2021			Bond Future	1	21,600,000	0.00 Client	Buy
17:06:44	R2030	On 05/08/2021			Bond Future	1	3,300,000	0.00 Member	Sell
17:06:44	R2030	On 05/08/2021			Bond Future	1	3,300,000	0.00 Client	Buy
Total for R2030 Bond Future						16	314,800,000	0.00	
17:34:58	R2037	On 05/08/2021			Bond Future	1	76,400,000	0.00 Member	Buy
17:34:58	R2037	On 05/08/2021			Bond Future	1	27,700,000	0.00 Member	Sell
17:45:38	R2037	On 05/08/2021			Bond Future	1	22,500,000	0.00 Member	Buy
17:45:38	R2037	On 05/08/2021			Bond Future	1	22,500,000	0.00 Client	Sell
17:45:38	R2037	On 05/08/2021			Bond Future	1	22,500,000	0.00 Member	Sell
17:45:38	R2037	On 05/08/2021			Bond Future	1	2,600,000	0.00 Client	Sell
17:45:38	R2037	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Sell
17:45:38	R2037	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Sell
17:45:38	R2037	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Buy
17:45:38	R2037	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Sell
17:45:38	R2037	On 05/08/2021			Bond Future	1	6,100,000	0.00 Member	Sell
17:45:38	R2037	On 05/08/2021			Bond Future	1	27,700,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:45:38	R2037	On 05/08/2021		Bond Future	1	3,600,000	0.00 Member	Buy
17:45:38	R2037	On 05/08/2021		Bond Future	1	3,600,000	0.00 Member	Sell
17:45:38	R2037	On 05/08/2021		Bond Future	1	13,500,000	0.00 Member	Buy
17:45:38	R2037	On 05/08/2021		Bond Future	1	13,500,000	0.00 Client	Sell
17:45:38	R2037	On 05/08/2021		Bond Future	1	13,500,000	0.00 Member	Sell
17:45:38	R2037	On 05/08/2021		Bond Future	1	6,100,000	0.00 Client	Sell
17:45:38	R2037	On 05/08/2021		Bond Future	1	27,700,000	0.00 Client	Sell
17:45:38	R2037	On 05/08/2021		Bond Future	1	3,600,000	0.00 Client	Sell
17:45:38	R2037	On 05/08/2021		Bond Future	1	2,600,000	0.00 Member	Buy
17:45:38	R2037	On 05/08/2021		Bond Future	1	6,100,000	0.00 Member	Buy
Total for R2037 Bond Future					22	305,600,000	0.00	
Grand Total for all Instruments					52	1,147,600,000	0.00	