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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:29:29	R186	On 04/11/2021		Bond Future	1	1,500,000	0.00 Client	Sell
9:29:29	R186	On 04/11/2021		Bond Future	1	1,500,000	0.00 Member	Buy
13:13:54	R186	On 04/11/2021		Bond Future	1	113,000,000	0.00 Member	Sell
13:20:52	R186	On 04/11/2021		Bond Future	1	3,200,000	0.00 Member	Buy
13:22:17	R186	On 04/11/2021		Bond Future	1	3,000,000	0.00 Member	Buy
13:22:17	R186	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Buy
13:22:17	R186	On 04/11/2021		Bond Future	1	9,200,000	0.00 Member	Buy
13:22:17	R186	On 04/11/2021		Bond Future	1	2,500,000	0.00 Member	Buy
13:22:17	R186	On 04/11/2021		Bond Future	1	3,200,000	0.00 Member	Sell
13:22:17	R186	On 04/11/2021		Bond Future	1	3,000,000	0.00 Client	Buy
13:22:17	R186	On 04/11/2021		Bond Future	1	2,500,000	0.00 Client	Buy
13:22:17	R186	On 04/11/2021		Bond Future	1	2,500,000	0.00 Member	Sell
13:22:17	R186	On 04/11/2021		Bond Future	1	94,600,000	0.00 Member	Sell
13:22:17	R186	On 04/11/2021		Bond Future	1	3,000,000	0.00 Member	Sell
13:22:17	R186	On 04/11/2021		Bond Future	1	94,600,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:22:17	R186	On 04/11/2021			Bond Future	1	9,200,000	0.00 Client	Buy
13:22:17	R186	On 04/11/2021			Bond Future	1	3,200,000	0.00 Client	Buy
13:22:17	R186	On 04/11/2021			Bond Future	1	9,200,000	0.00 Member	Sell
13:22:17	R186	On 04/11/2021			Bond Future	1	94,600,000	0.00 Member	Buy
13:22:17	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
13:22:17	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>21</b>	<b>455,000,000</b>	<b>0.00</b>	
8:48:14	R2023	On 04/11/2021			Bond Future	1	14,100,000	0.00 Member	Sell
10:55:54	R2023	On 04/11/2021			Bond Future	1	2,400,000	0.00 Member	Buy
10:56:39	R2023	On 04/11/2021			Bond Future	1	5,200,000	0.00 Member	Buy
10:56:39	R2023	On 04/11/2021			Bond Future	1	6,500,000	0.00 Member	Sell
10:56:39	R2023	On 04/11/2021			Bond Future	1	6,500,000	0.00 Member	Buy
10:56:39	R2023	On 04/11/2021			Bond Future	1	6,500,000	0.00 Client	Buy
10:56:39	R2023	On 04/11/2021			Bond Future	1	2,400,000	0.00 Client	Buy
10:56:39	R2023	On 04/11/2021			Bond Future	1	5,200,000	0.00 Member	Sell
10:56:39	R2023	On 04/11/2021			Bond Future	1	2,400,000	0.00 Member	Sell
10:56:39	R2023	On 04/11/2021			Bond Future	1	5,200,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>10</b>	<b>56,400,000</b>	<b>0.00</b>	
16:40:05	R2030	On 04/11/2021			Bond Future	1	42,000,000	0.00 Client	Sell
16:40:05	R2030	On 04/11/2021			Bond Future	1	42,000,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>84,000,000</b>	<b>0.00</b>	
8:48:14	R2032	On 04/11/2021			Bond Future	1	2,200,000	0.00 Member	Sell
10:53:46	R2032	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
10:54:50	R2032	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
10:54:50	R2032	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
10:54:50	R2032	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
10:54:50	R2032	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
10:54:50	R2032	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:54:50	R2032	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell
10:54:50	R2032	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Buy
10:54:50	R2032	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>8,800,000</b>	<b>0.00</b>	
9:37:47	R213	On 04/11/2021			Bond Future	1	6,100,000	0.00 Member	Sell
9:50:47	R213	On 04/11/2021			Bond Future	1	6,100,000	0.00 Client	Buy
13:13:54	R213	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Sell
13:27:53	R213	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Buy
13:29:19	R213	On 04/11/2021			Bond Future	1	17,000,000	0.00 Member	Sell
13:29:19	R213	On 04/11/2021			Bond Future	1	17,000,000	0.00 Client	Buy
13:29:19	R213	On 04/11/2021			Bond Future	1	17,000,000	0.00 Member	Buy
13:29:19	R213	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Sell
13:29:19	R213	On 04/11/2021			Bond Future	1	8,000,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>9</b>	<b>112,200,000</b>	<b>0.00</b>	
9:29:29	R214	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
9:29:29	R214	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
16:36:19	R214	On 04/11/2021			Bond Future	1	3,200,000	0.00 Member	Buy
17:18:16	R214	On 04/11/2021			Bond Future	1	3,200,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>7,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>56</b>	<b>723,800,000</b>	<b>0.00</b>	