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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/02/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:51:57	R186	On 06/05/2021		Bond Future	1	2,700,000	0.00 Member	Sell
9:51:57	R186	On 06/05/2021		Bond Future	1	7,300,000	0.00 Member	Buy
9:58:09	R186	On 06/05/2021		Bond Future	1	4,600,000	0.00 Member	Buy
9:58:09	R186	On 06/05/2021		Bond Future	1	4,600,000	0.00 Client	Sell
9:58:09	R186	On 06/05/2021		Bond Future	1	4,600,000	0.00 Member	Sell
9:58:10	R186	On 06/05/2021		Bond Future	1	2,700,000	0.00 Member	Buy
9:58:10	R186	On 06/05/2021		Bond Future	1	2,700,000	0.00 Client	Sell
12:28:14	R186	On 06/05/2021		Bond Future	1	20,000,000	0.00 Client	Buy
12:28:14	R186	On 06/05/2021		Bond Future	1	20,000,000	0.00 Member	Sell
Total for R186 Bond Future					9	69,200,000	0.00	
12:28:14	R2023	On 06/05/2021		Bond Future	1	26,000,000	0.00 Client	Sell
12:28:14	R2023	On 06/05/2021		Bond Future	1	26,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:58:22	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
15:58:22	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
16:04:31	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
16:04:31	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Sell
Total for R2023 Bond Future						6	55,200,000	0.00	
9:51:57	R2030	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Buy
9:51:57	R2030	On 06/05/2021			Bond Future	1	11,000,000	0.00 Member	Sell
9:58:40	R2030	On 06/05/2021			Bond Future	1	6,900,000	0.00 Member	Buy
9:58:40	R2030	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Sell
9:58:40	R2030	On 06/05/2021			Bond Future	1	4,100,000	0.00 Client	Buy
9:58:40	R2030	On 06/05/2021			Bond Future	1	6,900,000	0.00 Member	Sell
9:58:40	R2030	On 06/05/2021			Bond Future	1	6,900,000	0.00 Client	Buy
16:45:47	R2030	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
16:54:07	R2030	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
16:54:33	R2030	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
16:54:33	R2030	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Sell
Total for R2030 Bond Future						11	46,000,000	0.00	
12:28:14	R2032	On 06/05/2021			Bond Future	1	9,000,000	0.00 Client	Sell
12:28:14	R2032	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Buy
16:45:47	R2032	On 06/05/2021			Bond Future	1	15,400,000	0.00 Member	Buy
16:49:21	R2032	On 06/05/2021			Bond Future	1	7,100,000	0.00 Member	Sell
16:50:16	R2032	On 06/05/2021			Bond Future	1	8,100,000	0.00 Member	Buy
16:50:16	R2032	On 06/05/2021			Bond Future	1	8,100,000	0.00 Member	Sell
16:50:16	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
16:50:16	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
16:50:16	R2032	On 06/05/2021			Bond Future	1	7,100,000	0.00 Client	Sell
16:50:16	R2032	On 06/05/2021			Bond Future	1	8,100,000	0.00 Client	Sell
16:50:16	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
16:50:16	R2032	On 06/05/2021			Bond Future	1	7,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						12	79,600,000	0.00	
12:49:48	R2037	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
15:26:54	R2037	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
15:58:22	R2037	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Sell
15:58:22	R2037	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Buy
16:04:22	R2037	On 06/05/2021			Bond Future	1	5,700,000	0.00 Client	Sell
16:04:22	R2037	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Buy
16:45:47	R2037	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Buy
16:52:04	R2037	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Sell
16:52:34	R2037	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Buy
16:52:34	R2037	On 06/05/2021			Bond Future	1	3,500,000	0.00 Client	Sell
Total for R2037 Bond Future						10	37,200,000	0.00	
11:58:51	R2048	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:58:51	R2048	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
11:59:58	R2048	On 06/05/2021			Bond Future	1	9,000,000	0.00 Client	Buy
11:59:58	R2048	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Sell
12:57:55	R2048	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Buy
12:57:55	R2048	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Sell
13:37:47	R2048	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Sell
13:37:47	R2048	On 06/05/2021			Bond Future	1	1,900,000	0.00 Client	Buy
15:58:22	R2048	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Sell
15:58:22	R2048	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Buy
16:04:02	R2048	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Buy
16:04:02	R2048	On 06/05/2021			Bond Future	1	5,500,000	0.00 Client	Sell
Total for R2048 Bond Future						12	67,600,000	0.00	
Grand Total for all Instruments						60	354,800,000	0.00	