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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:26:46	I2029	On 05/08/2021		Bond Future	1	6,600,000	0.00 Member	Sell
9:45:23	I2029	On 05/08/2021		Bond Future	1	6,600,000	0.00 Client	Buy
Total for I2029 Bond Future					2	13,200,000	0.00	
15:19:11	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Member	Sell
15:19:11	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Member	Buy
Total for IGOV Index Future					2	40,000	0.00	
15:58:42	R186	On 05/08/2021		Bond Future	1	1,926,700,000	0.00 Member	Buy
16:14:13	R186	On 05/08/2021		Bond Future	1	52,500,000	0.00 Member	Sell
16:18:25	R186	On 05/08/2021		Bond Future	1	23,900,000	0.00 Member	Sell
16:18:25	R186	On 05/08/2021		Bond Future	1	95,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	52,500,000	0.00 Client	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	474,700,000	0.00 Member	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	213,100,000	0.00 Member	Buy
16:18:25	R186	On 05/08/2021			Bond Future	1	213,100,000	0.00 Client	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	576,800,000	0.00 Member	Buy
16:18:25	R186	On 05/08/2021			Bond Future	1	474,700,000	0.00 Member	Buy
16:18:25	R186	On 05/08/2021			Bond Future	1	131,500,000	0.00 Member	Buy
16:18:25	R186	On 05/08/2021			Bond Future	1	131,500,000	0.00 Client	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	576,800,000	0.00 Client	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	474,700,000	0.00 Client	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	157,500,000	0.00 Member	Buy
16:18:25	R186	On 05/08/2021			Bond Future	1	157,500,000	0.00 Client	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	200,900,000	0.00 Client	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	200,900,000	0.00 Member	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	95,800,000	0.00 Member	Buy
16:18:25	R186	On 05/08/2021			Bond Future	1	95,800,000	0.00 Member	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	23,900,000	0.00 Member	Buy
16:18:25	R186	On 05/08/2021			Bond Future	1	23,900,000	0.00 Client	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	157,500,000	0.00 Member	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	52,500,000	0.00 Member	Buy
16:18:25	R186	On 05/08/2021			Bond Future	1	213,100,000	0.00 Member	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	576,800,000	0.00 Member	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	131,500,000	0.00 Member	Sell
16:18:25	R186	On 05/08/2021			Bond Future	1	200,900,000	0.00 Member	Buy
Total for R186 Bond Future						28	7,706,800,000	0.00	
9:26:46	R202	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
9:47:04	R202	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Buy
Total for R202 Bond Future						2	1,200,000	0.00	
14:26:43	R2030	On 05/08/2021			Bond Future	1	722,000,000	0.00 Member	Buy
14:50:07	R2030	On 05/08/2021			Bond Future	1	6,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:03	R2030	On 05/08/2021			Bond Future	1	3,400,000	0.00 Client	Sell
14:53:03	R2030	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Sell
14:53:03	R2030	On 05/08/2021			Bond Future	1	6,200,000	0.00 Member	Buy
14:53:03	R2030	On 05/08/2021			Bond Future	1	399,700,000	0.00 Client	Sell
14:53:03	R2030	On 05/08/2021			Bond Future	1	275,300,000	0.00 Member	Sell
14:53:03	R2030	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Buy
14:53:03	R2030	On 05/08/2021			Bond Future	1	37,400,000	0.00 Member	Buy
14:53:03	R2030	On 05/08/2021			Bond Future	1	37,400,000	0.00 Client	Sell
14:53:03	R2030	On 05/08/2021			Bond Future	1	6,200,000	0.00 Client	Sell
14:53:03	R2030	On 05/08/2021			Bond Future	1	37,400,000	0.00 Member	Sell
14:53:03	R2030	On 05/08/2021			Bond Future	1	399,700,000	0.00 Member	Buy
14:53:03	R2030	On 05/08/2021			Bond Future	1	399,700,000	0.00 Member	Sell
14:53:03	R2030	On 05/08/2021			Bond Future	1	275,300,000	0.00 Member	Buy
14:53:03	R2030	On 05/08/2021			Bond Future	1	275,300,000	0.00 Client	Sell
Total for R2030 Bond Future						16	2,888,000,000	0.00	
14:26:43	R2032	On 05/08/2021			Bond Future	1	97,500,000	0.00 Member	Buy
14:51:58	R2032	On 05/08/2021			Bond Future	1	97,500,000	0.00 Client	Sell
Total for R2032 Bond Future						2	195,000,000	0.00	
10:00:12	R2040	On 05/08/2021			Bond Future	1	107,100,000	0.00 Member	Buy
10:00:12	R2040	On 05/08/2021			Bond Future	1	107,100,000	0.00 Member	Sell
10:16:08	R2040	On 05/08/2021			Bond Future	1	107,100,000	0.00 Member	Buy
10:16:08	R2040	On 05/08/2021			Bond Future	1	107,100,000	0.00 Client	Sell
Total for R2040 Bond Future						4	428,400,000	0.00	
10:00:12	R2044	On 05/08/2021			Bond Future	1	106,200,000	0.00 Member	Buy
10:00:12	R2044	On 05/08/2021			Bond Future	1	24,800,000	0.00 Member	Sell
10:15:55	R2044	On 05/08/2021			Bond Future	1	24,800,000	0.00 Client	Sell
10:15:55	R2044	On 05/08/2021			Bond Future	1	72,600,000	0.00 Client	Sell
10:15:55	R2044	On 05/08/2021			Bond Future	1	8,800,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:15:55	R2044	On 05/08/2021		Bond Future	1	72,600,000	0.00 Member	Buy
10:15:55	R2044	On 05/08/2021		Bond Future	1	8,800,000	0.00 Member	Buy
10:15:55	R2044	On 05/08/2021		Bond Future	1	8,800,000	0.00 Member	Sell
10:15:55	R2044	On 05/08/2021		Bond Future	1	72,600,000	0.00 Member	Sell
10:15:55	R2044	On 05/08/2021		Bond Future	1	24,800,000	0.00 Member	Buy
12:13:02	R2044	On 05/08/2021		Bond Future	1	3,300,000	0.00 Member	Buy
12:14:03	R2044	On 05/08/2021		Bond Future	1	3,300,000	0.00 Member	Sell
12:19:29	R2044	On 05/08/2021		Bond Future	1	3,300,000	0.00 Client	Buy
12:19:29	R2044	On 05/08/2021		Bond Future	1	3,300,000	0.00 Member	Sell
15:32:31	R2044	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Sell
15:32:31	R2044	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Buy
16:35:28	R2044	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Buy
16:35:28	R2044	On 05/08/2021		Bond Future	1	200,000	0.00 Client	Sell
Total for R2044 Bond Future					18	438,800,000	0.00	
Grand Total for all Instruments					74	11,671,440,000	0.00	