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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:51:01	R186	On 05/08/2021		Bond Future	1	18,100,000	0.00 Member	Sell
12:24:23	R186	On 05/08/2021		Bond Future	1	17,600,000	0.00 Member	Buy
12:25:05	R186	On 05/08/2021		Bond Future	1	500,000	0.00 Member	Sell
12:25:05	R186	On 05/08/2021		Bond Future	1	500,000	0.00 Client	Buy
12:25:05	R186	On 05/08/2021		Bond Future	1	500,000	0.00 Member	Buy
12:25:05	R186	On 05/08/2021		Bond Future	1	17,600,000	0.00 Client	Buy
12:25:05	R186	On 05/08/2021		Bond Future	1	17,600,000	0.00 Member	Sell
Total for R186 Bond Future					7	72,400,000	0.00	
10:12:20	R202	On 05/08/2021		Bond Future	1	4,800,000	0.00 Member	Sell
12:19:07	R202	On 05/08/2021		Bond Future	1	4,800,000	0.00 Member	Buy
12:19:25	R202	On 05/08/2021		Bond Future	1	4,800,000	0.00 Member	Sell
12:19:25	R202	On 05/08/2021		Bond Future	1	4,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						4	19,200,000	0.00	
11:51:01	R2040	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
12:21:43	R2040	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
12:21:55	R2040	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
12:21:55	R2040	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
Total for R2040 Bond Future						4	400,000	0.00	
10:13:32	R2044	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
10:13:32	R2044	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
10:22:03	R2044	On 05/08/2021			Bond Future	1	14,100,000	0.00 Member	Sell
10:22:03	R2044	On 05/08/2021			Bond Future	1	14,100,000	0.00 Member	Buy
13:25:32	R2044	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
13:25:32	R2044	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
13:25:47	R2044	On 05/08/2021			Bond Future	1	14,100,000	0.00 Client	Sell
13:25:47	R2044	On 05/08/2021			Bond Future	1	14,100,000	0.00 Member	Buy
Total for R2044 Bond Future						8	58,800,000	0.00	
Grand Total for all Instruments						23	150,800,000	0.00	