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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:48:30	I2029	On 05/08/2021		Bond Future	1	3,800,000	0.00 Member	Buy
8:48:30	I2029	On 05/08/2021		Bond Future	1	7,800,000	0.00 Member	Sell
11:49:11	I2029	On 05/08/2021		Bond Future	1	3,800,000	0.00 Client	Buy
11:49:11	I2029	On 05/08/2021		Bond Future	1	900,000	0.00 Client	Buy
11:49:11	I2029	On 05/08/2021		Bond Future	1	900,000	0.00 Member	Buy
11:49:11	I2029	On 05/08/2021		Bond Future	1	3,800,000	0.00 Member	Sell
11:49:11	I2029	On 05/08/2021		Bond Future	1	200,000	0.00 Client	Buy
11:49:11	I2029	On 05/08/2021		Bond Future	1	1,000,000	0.00 Client	Buy
11:49:11	I2029	On 05/08/2021		Bond Future	1	400,000	0.00 Member	Buy
11:49:11	I2029	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Sell
11:49:11	I2029	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Buy
11:49:11	I2029	On 05/08/2021		Bond Future	1	400,000	0.00 Member	Sell
11:49:11	I2029	On 05/08/2021		Bond Future	1	400,000	0.00 Client	Buy
11:49:11	I2029	On 05/08/2021		Bond Future	1	900,000	0.00 Member	Sell
11:49:11	I2029	On 05/08/2021		Bond Future	1	1,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:49:11	I2029	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
11:49:11	I2029	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
11:49:11	I2029	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Buy
11:49:11	I2029	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
<b>Total for I2029 Bond Future</b>						<b>19</b>	<b>31,200,000</b>	<b>0.00</b>	
8:17:42	R186	On 05/08/2021			Bond Future	1	103,000,000	0.00 Member	Buy
9:16:36	R186	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
9:16:36	R186	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
11:49:47	R186	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
11:49:47	R186	On 05/08/2021			Bond Future	1	2,800,000	0.00 Client	Sell
13:06:43	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
13:11:55	R186	On 05/08/2021			Bond Future	1	13,100,000	0.00 Member	Buy
13:11:55	R186	On 05/08/2021			Bond Future	1	13,100,000	0.00 Member	Sell
13:11:55	R186	On 05/08/2021			Bond Future	1	2,600,000	0.00 Client	Sell
13:11:55	R186	On 05/08/2021			Bond Future	1	10,300,000	0.00 Member	Sell
13:11:55	R186	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Sell
13:11:55	R186	On 05/08/2021			Bond Future	1	13,100,000	0.00 Client	Sell
13:11:55	R186	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Client	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	1,600,000	0.00 Client	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	4,900,000	0.00 Client	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	2,800,000	0.00 Client	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	60,600,000	0.00 Client	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	10,300,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	60,600,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	60,600,000	0.00 Member	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
13:11:56	R186	On 05/08/2021			Bond Future	1	10,300,000	0.00 Client	Sell
13:11:56	R186	On 05/08/2021			Bond Future	1	2,700,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>38</b>	<b>423,200,000</b>	<b>0.00</b>	
17:00:31	R2030	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
17:00:31	R2030	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
17:41:29	R2030	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
17:41:29	R2030	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
17:00:31	R2032	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
17:00:31	R2032	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
17:40:53	R2032	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Buy
17:40:53	R2032	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>2,400,000</b>	<b>0.00</b>	
12:12:55	R2037	On 05/08/2021			Bond Future	1	126,000,000	0.00 Member	Buy
13:57:01	R2037	On 05/08/2021			Bond Future	1	126,000,000	0.00 Client	Sell
17:06:13	R2037	On 05/08/2021			Bond Future	1	51,500,000	0.00 Member	Buy
17:43:34	R2037	On 05/08/2021			Bond Future	1	4,700,000	0.00 Member	Sell
17:45:12	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Sell
17:45:12	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Sell
17:45:12	R2037	On 05/08/2021			Bond Future	1	4,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:45:12	R2037	On 05/08/2021			Bond Future	1	35,000,000	0.00 Member	Sell
17:45:12	R2037	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
17:45:12	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Buy
17:45:12	R2037	On 05/08/2021			Bond Future	1	35,000,000	0.00 Client	Sell
17:45:12	R2037	On 05/08/2021			Bond Future	1	35,000,000	0.00 Member	Buy
17:45:12	R2037	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
17:45:12	R2037	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Sell
17:45:12	R2037	On 05/08/2021			Bond Future	1	4,700,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>15</b>	<b>458,000,000</b>	<b>0.00</b>	
17:00:31	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
17:00:31	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
17:39:59	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Sell
17:39:59	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>3,200,000</b>	<b>0.00</b>	
13:57:17	R209	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
13:57:17	R209	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
14:38:08	R209	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
14:38:08	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
14:38:08	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
14:38:08	R209	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Buy
14:38:08	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
17:24:22	R209	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
17:24:22	R209	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
17:27:56	R209	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
17:27:56	R209	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>11</b>	<b>8,800,000</b>	<b>0.00</b>	
11:51:23	R212	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
11:51:23	R212	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
12:52:21	R212	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
12:52:21	R212	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
12:52:21	R212	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
12:52:21	R212	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Buy
12:52:21	R212	On 05/08/2021			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for R212 Bond Future</b>						<b>7</b>	<b>100,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>102</b>	<b>1,027,600,000</b>	<b>0.00</b>	