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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:58:21	IGOV	On 05/08/2021		Index Future	1	1,260,000	0.00 Member	Buy
15:58:21	IGOV	On 05/08/2021		Index Future	1	340,000	0.00 Member	Sell
16:06:03	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Member	Sell
16:06:03	IGOV	On 05/08/2021		Index Future	1	900,000	0.00 Member	Buy
16:06:03	IGOV	On 05/08/2021		Index Future	1	900,000	0.00 Member	Sell
16:06:03	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Client	Sell
16:06:03	IGOV	On 05/08/2021		Index Future	1	900,000	0.00 Client	Sell
16:06:03	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Member	Buy
<b>Total for IGOV Index Future</b>					<b>8</b>	<b>4,360,000</b>	<b>0.00</b>	
17:16:02	R186	On 05/08/2021		Bond Future	1	630,400,000	0.00 Member	Buy
17:33:37	R186	On 05/08/2021		Bond Future	1	10,200,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021		Bond Future	1	11,900,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	11,900,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	6,700,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	3,200,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	20,500,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	20,500,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	8,200,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	6,700,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	8,200,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	18,000,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	11,900,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	8,200,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	6,700,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	4,600,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	4,600,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	20,500,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	153,100,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	21,500,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	9,900,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	6,300,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	6,300,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	9,900,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	3,200,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	3,200,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	21,500,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	4,500,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	21,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	190,700,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	190,700,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	18,000,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	137,400,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	153,100,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	190,700,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	18,000,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	137,400,000	0.00 Client	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	153,100,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	137,400,000	0.00 Member	Buy
17:38:19	R186	On 05/08/2021			Bond Future	1	6,300,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	9,900,000	0.00 Member	Sell
17:38:19	R186	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
17:38:20	R186	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:38:20	R186	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:38:20	R186	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Buy
17:38:20	R186	On 05/08/2021			Bond Future	1	6,800,000	0.00 Client	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	5,700,000	0.00 Member	Buy
17:38:20	R186	On 05/08/2021			Bond Future	1	5,700,000	0.00 Client	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
17:38:20	R186	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:38:20	R186	On 05/08/2021			Bond Future	1	5,700,000	0.00 Member	Sell
17:40:30	R186	On 05/08/2021			Bond Future	1	10,200,000	0.00 Member	Buy
17:40:30	R186	On 05/08/2021			Bond Future	1	10,200,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>76</b>	<b>2,521,600,000</b>	<b>0.00</b>	
9:52:48	R2032	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
10:45:18	R2032	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
10:47:27	R2032	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
10:47:27	R2032	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>2,400,000</b>	<b>0.00</b>	
9:52:48	R2035	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
10:49:14	R2035	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Buy
10:49:26	R2035	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
10:49:26	R2035	On 05/08/2021			Bond Future	1	3,000,000	0.00 Client	Buy
11:36:37	R2035	On 05/08/2021			Bond Future	1	3,200,000	0.00 Member	Sell
11:43:42	R2035	On 05/08/2021			Bond Future	1	3,200,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>6</b>	<b>18,400,000</b>	<b>0.00</b>	
16:42:26	R2037	On 05/08/2021			Bond Future	1	23,300,000	0.00 Member	Buy
16:42:26	R2037	On 05/08/2021			Bond Future	1	23,300,000	0.00 Member	Sell
17:15:13	R2037	On 05/08/2021			Bond Future	1	23,300,000	0.00 Member	Buy
17:15:13	R2037	On 05/08/2021			Bond Future	1	23,300,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>93,200,000</b>	<b>0.00</b>	
16:42:26	R2040	On 05/08/2021			Bond Future	1	6,600,000	0.00 Member	Buy
16:42:26	R2040	On 05/08/2021			Bond Future	1	6,600,000	0.00 Member	Sell
17:16:03	R2040	On 05/08/2021			Bond Future	1	6,600,000	0.00 Client	Sell
17:16:03	R2040	On 05/08/2021			Bond Future	1	6,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>26,400,000</b>	<b>0.00</b>	
16:42:26	R2044	On 05/08/2021			Bond Future	1	30,600,000	0.00 Member	Buy
16:42:26	R2044	On 05/08/2021			Bond Future	1	30,600,000	0.00 Member	Sell
17:15:53	R2044	On 05/08/2021			Bond Future	1	30,600,000	0.00 Member	Buy
17:15:53	R2044	On 05/08/2021			Bond Future	1	30,600,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>122,400,000</b>	<b>0.00</b>	
14:51:12	R212	On 05/08/2021			Bond Future	1	30,000,000	0.00 Member	Sell
15:03:07	R212	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
15:04:53	R212	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
15:04:53	R212	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Buy
15:04:53	R212	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:04:53	R212	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
15:04:53	R212	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for R212 Bond Future</b>						<b>7</b>	<b>120,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>113</b>	<b>2,908,760,000</b>	<b>0.00</b>	